

SERS Public Holdings
As of December 31, 2016

<u>Mellon Security ID</u>	<u>Security Description 1</u>	<u>Security Description 2</u>	<u>Base Cost</u>	<u>Fair Value</u>	<u>Units</u>
68243Q106	1-800-FLOWERS.COM INC		\$ 145,887.00	\$ 148,665.80	13,894.00
NAB92NBN8	1MDB GLOBAL INVESTMENTS L REGS	4.400% 03/09/2023	892,500.00	839,053.00	1,000,000.00
336901103	1ST SOURCE CORP		427,783.26	483,176.54	10,819.00
90131HCC7	21ST CENTURY FOX AMERICA 144A	4.750% 11/15/2046 DD 11/18/16	49,984.00	50,149.00	50,000.00
90131HCA1	21ST CENTURY FOX AMERICA 144A	3.375% 11/15/2026 DD 11/18/16	74,284.50	73,521.00	75,000.00
90131HBZ7	21ST CENTURY FOX AMERICA INC	4.950% 10/15/2045 DD 10/21/15	105,903.90	92,493.00	90,000.00
90131HAR6	21ST CENTURY FOX AMERICA INC	3.000% 09/15/2022 DD 09/14/12	194,026.00	199,060.00	200,000.00
90131HAQ8	21ST CENTURY FOX AMERICA INC	4.500% 02/15/2021 DD 08/15/11	135,936.25	133,642.50	125,000.00
90131HBQ7	21ST CENTURY FOX AMERICA INC	6.150% 02/15/2041 DD 08/15/11	128,192.00	118,277.00	100,000.00
902055AG7	225 LIBERTY STREET 225L D 144A	VAR RT 02/10/2036 DD 02/01/16	701,662.50	714,524.58	693,000.00
90214J101	2U INC		191,489.00	159,795.00	5,300.00
FHB51BL71	361 DEGREES INTERNATIONAL LTD		370,038.09	376,492.14	973,000.00
88554D205	3D SYSTEMS CORP		220,974.75	206,088.03	15,507.00
EXB1YW440	3I GROUP PLC		1,356,846.35	1,738,699.13	199,874.00
88579EAC9	3M CO	5.700% 03/15/2037 DD 03/29/07	84,747.75	94,339.50	75,000.00
88579Y101	3M CO		14,263,917.60	22,372,856.73	125,289.00
282914100	8X8 INC		8,950,555.20	8,476,353.60	592,752.00
808194104	A SCHULMAN INC		633,916.80	664,718.40	19,872.00
002121101	A10 NETWORKS INC		52,490.94	53,001.18	6,378.00
000307108	AAC HOLDINGS INC		14,562.68	10,418.36	1,439.00
FHB85LKS4	AAC TECHNOLOGIES HOLDINGS INC		1,609,745.92	2,233,484.40	245,799.00
000360206	AAON INC		191,486.40	192,945.90	5,838.00
000361105	AAR CORP		860,648.88	754,895.05	22,841.00
002535300	AARON'S INC		1,317,460.14	1,452,793.86	45,414.00
002567105	ABAXIS INC		165,378.90	167,280.90	3,170.00
ES7108891	ABB LTD		7,194,406.36	7,660,921.73	362,485.00
002824AW0	ABBOTT LABORATORIES	4.125% 05/27/2020 DD 05/27/10	57,500.50	52,631.00	50,000.00
002824BH2	ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	70,128.80	71,843.80	70,000.00
002824BD1	ABBOTT LABORATORIES	2.900% 11/30/2021 DD 11/22/16	858,411.80	857,549.00	860,000.00
002824BC3	ABBOTT LABORATORIES	2.350% 11/22/2019 DD 11/22/16	964,054.30	966,138.70	965,000.00
002824BE9	ABBOTT LABORATORIES	3.400% 11/30/2023 DD 11/22/16	1,443,170.50	1,444,548.00	1,450,000.00
002824100	ABBOTT LABORATORIES		10,035,828.84	12,068,729.28	314,208.00
002824BB5	ABBOTT LABORATORIES	2.950% 03/15/2025 DD 03/10/15	125,683.75	120,427.50	125,000.00
002824BF6	ABBOTT LABORATORIES	3.750% 11/30/2026 DD 11/22/16	218,347.20	218,479.80	220,000.00
00287YAY5	ABBVIE INC	3.200% 05/14/2026 DD 05/12/16	139,087.80	133,200.20	140,000.00
00287YAQ2	ABBVIE INC	3.600% 05/14/2025 DD 05/14/15	170,765.00	168,383.30	170,000.00
00287YAT6	ABBVIE INC	2.500% 05/14/2020 DD 05/14/15	463,852.95	465,120.90	465,000.00
00287YAW9	ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	496,640.00	478,765.00	500,000.00
00287YAU3	ABBVIE INC	2.300% 05/14/2021 DD 05/12/16	499,130.00	489,895.00	500,000.00
00287YAN9	ABBVIE INC	1.800% 05/14/2018 DD 05/14/15	1,145,804.90	1,145,858.75	1,145,000.00
00287Y109	ABBVIE INC		14,638,346.21	21,579,478.20	344,610.00
00287YAM1	ABBVIE INC	4.400% 11/06/2042 DD 05/06/13	93,228.00	94,075.00	100,000.00
00287YAP4	ABBVIE INC	3.200% 11/06/2022 DD 05/14/15	199,606.00	200,132.00	200,000.00
00287YAR0	ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	49,999.00	49,126.50	50,000.00
00287YAV1	ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	895,095.00	857,619.00	900,000.00
FJ6292109	ABC-MART INC		254,860.75	266,763.84	4,700.00
002896207	ABERCROMBIE & FITCH CO		687,003.00	564,660.00	47,055.00
EX0003122	ABERDEEN ASSET MANAGEMENT PLC		12,454,654.08	11,083,949.40	3,486,256.00
EE4065665	ABERTIS INFRAESTRUCTURAS SA		1,915,355.26	1,794,580.79	127,975.00
003654100	ABIOMED INC		956,590.65	1,025,500.68	9,101.00
000957100	ABM INDUSTRIES INC		1,690,038.20	1,572,952.60	38,515.00
ENBYQP139	ABN AMRO GROUP NV		1,016,855.74	1,094,937.87	49,316.00
003830106	ABRAXAS PETROLEUM CORP		102,532.16	143,210.68	55,724.00
00401C108	ACACIA COMMUNICATIONS INC		56,766.62	46,806.50	758.00
003881307	ACACIA RESEARCH CORP		235,327.60	224,945.50	34,607.00
00404A109	ACADIA HEALTHCARE CO INC		1,086,106.82	642,735.80	19,418.00
004225108	ACADIA PHARMACEUTICALS INC		721,188.79	679,845.32	23,573.00
004239109	ACADIA REALTY TRUST		1,517,097.68	1,500,567.56	45,917.00
FA6676458	ACBEL POLYTECH INC		1,170,111.93	1,041,726.39	1,396,000.00
00084K104	ACC CLAIMS HLDGS LLC		-	161,814.81	16,181,481.00
00430H102	ACCELERATE DIAGNOSTICS INC		105,613.20	86,278.50	4,158.00
00434H108	ACCELERON PHARMA INC		5,280,528.03	3,832,210.80	150,165.00
G1151C101	ACCENTURE PLC		10,225,786.72	15,568,099.69	132,913.00
00432CCC3	ACCESS GROUP INC A B	VAR RT 07/25/2034 DD 06/07/05	342,818.37	346,138.89	399,652.33
004337101	ACCESS NATIONAL CORP		152,749.80	157,399.20	5,670.00
00081T108	ACCO BRANDS CORP		907,095.15	958,509.45	73,449.00
00081TAJ7	ACCO BRANDS CORP 144A	5.250% 12/15/2024 DD 12/22/16	481,387.50	483,302.40	480,000.00
EF5852845	ACCOR SA		1,573,076.62	1,488,139.88	39,822.00
004397105	ACCURAY INC		61,130.20	53,056.40	11,534.00
00444T100	ACELRX PHARMACEUTICALS INC		16,477.65	13,600.60	5,231.00
004446100	ACETO CORP		115,473.80	131,380.60	5,980.00
00448Q201	ACHILLION PHARMACEUTICALS INC		75,717.33	69,958.07	16,939.00
004498101	ACI WORLDWIDE INC		312,581.25	302,578.65	16,671.00
00461U105	ACLARIS THERAPEUTICS INC		35,774.46	37,371.78	1,377.00
000868109	ACNB CORP		97,042.40	100,750.00	3,224.00
FJ6049780	ACOM CO LTD		186,363.96	251,042.15	57,300.00
00484M106	ACORDA THERAPEUTICS INC		562,490.40	496,470.40	26,408.00
EEB01FLQ9	ACS ACTIVIDADES DE CONSTRUCCIO		1,209,023.80	1,287,631.75	40,666.00
00507UAS0	ACTAVIS FUNDING SCS	3.800% 03/15/2025 DD 03/12/15	334,708.50	330,389.40	330,000.00
00507UAQ4	ACTAVIS FUNDING SCS	VAR RT 03/12/2020 DD 03/12/15	500,000.00	509,575.00	500,000.00
00507UAH4	ACTAVIS FUNDING SCS	4.850% 06/15/2044 DD 06/19/14	986,770.00	991,500.00	1,000,000.00
00507UAB7	ACTAVIS FUNDING SCS	1.300% 06/15/2017 DD 06/19/14	1,323,005.70	1,334,279.10	1,335,000.00
00507UAP6	ACTAVIS FUNDING SCS	3.000% 03/12/2020 DD 03/12/15	781,311.50	780,672.20	770,000.00
00507UAU5	ACTAVIS FUNDING SCS	4.750% 03/15/2045 DD 03/12/15	176,200.00	166,894.10	170,000.00
942683AF0	ACTAVIS INC	3.250% 10/01/2022 DD 10/02/12	98,135.00	99,592.00	100,000.00
ESB1YD5Q3	ACTELION LTD		3,565,227.86	7,662,339.75	35,318.00
00507V109	ACTIVISION BLIZZARD INC		3,055,492.89	4,265,999.29	118,139.00
005094107	ACTUA CORP		328,567.68	322,644.00	23,046.00
00508X203	ACTUANT CORP		653,940.00	653,940.00	25,200.00

00508Y102	ACUITY BRANDS INC		1,634,523.46	2,122,526.84	9,194.00
005098108	ACUSHNET HOLDINGS CORP		121,143.96	124,823.43	6,333.00
005125109	ACXIOM CORP		881,900.27	879,602.80	32,821.00
00548A106	ADAMAS PHARMACEUTICALS INC		342,021.95	362,251.50	21,435.00
006351308	ADAMS RESOURCES & ENERGY INC		58,359.00	58,285.50	1,470.00
006739106	ADDUS HOMECARE CORP		159,426.00	164,349.45	4,689.00
ES7110723	ADECCO GROUP AG		1,927,576.81	2,180,068.48	33,244.00
L00849106	ADECOAGRO SA		3,665,262.89	3,228,688.62	311,049.00
00685R102	ADELPHIA RECOVERY TRUST		5,142,812.01	107,708.52	10,770,852.00
006855100	ADEPTUS HEALTH INC		21,220.00	15,280.00	2,000.00
ED4031974	ADIDAS AG		3,285,640.05	5,674,105.89	35,828.00
G0084W101	ADIENT PLC		1,096,376.93	1,308,420.80	22,328.00
EXB02J636	ADMIRAL GROUP PLC		2,621,650.20	3,069,544.43	135,969.00
00724F101	ADOBE SYSTEMS INC		12,321,916.87	29,113,333.45	282,791.00
00738A106	ADTRAN INC		332,100.00	371,121.75	16,605.00
00739L101	ADURO BIOTECH INC		71,591.40	58,504.80	5,132.00
00751Y106	ADVANCE AUTO PARTS INC		1,523,330.54	2,530,373.44	14,962.00
00790X101	ADVANCED DISPOSAL SERVICES INC		138,063.76	148,140.74	6,667.00
00790R104	ADVANCED DRAINAGE SYSTEMS INC		105,713.10	103,453.20	5,022.00
007973100	ADVANCED ENERGY INDUSTRIES INC		370,544.46	373,340.25	6,819.00
007903107	ADVANCED MICRO DEVICES INC		2,804,454.51	3,651,264.54	321,981.00
00782L107	ADVANCEPIERRE FOODS HOLDINGS I		199,768.40	223,230.88	7,496.00
00773T101	ADVANSIX INC		40,993.36	106,161.30	4,795.00
007624208	ADVAXIS INC		51,175.60	37,389.52	5,222.00
00773U108	ADVERSUM BIOTECHNOLOGIES INC		57,346.70	46,846.60	16,154.00
00762W107	ADVISORY BOARD CO/THE		212,788.05	196,806.75	5,919.00
00766T100	AECOM		980,343.48	1,268,236.80	34,880.00
00766TAB6	AECOM	5.750% 10/15/2022 DD 10/15/15	898,620.48	946,015.00	895,000.00
00770F104	AEGION CORP		573,051.48	572,568.30	24,159.00
EN5927376	AEGON NV		1,697,913.36	1,869,165.08	338,971.00
EEBVR28L5	AENA SA		1,571,912.20	1,871,264.25	13,684.00
FJ6480043	AEON CO LTD		1,837,178.20	1,875,574.29	132,100.00
FJ6037736	AEON FINANCIAL SERVICE CO LTD		336,710.98	276,019.21	15,500.00
FJ6534203	AEON MALL CO LTD		280,909.21	224,678.36	15,940.00
001031103	AEP INDUSTRIES INC		65,904.40	67,802.40	584.00
00115AAA7	AEP TRANSMISSION CO LLC 144A	3.100% 12/01/2026 DD 11/21/16	637,350.40	630,323.20	640,000.00
N00985106	AERCAP HOLDINGS NV		1,243,723.64	1,248,300.00	30,000.00
00772BAR2	AERCAP IRELAND CAPITAL DAC / A	3.950% 02/01/2022 DD 05/23/16	1,721,774.25	1,740,093.75	1,725,000.00
00771V108	AERIE PHARMACEUTICALS INC		169,661.64	158,705.05	4,193.00
IR5216207	AEROFLOT PJSC		771,713.55	2,538,496.40	1,013,800.00
IRB58X587	AEROFLOT PJSC		1,933,526.05	2,858,868.01	1,141,747.00
007786106	AEROHIVE NETWORKS INC		20,291.75	20,115.30	3,529.00
007800105	AEROJET ROCKETDYNE HOLDINGS IN		495,652.86	440,008.35	24,513.00
EFB164FY4	AEROPORTS DE PARIS		665,830.68	695,887.98	6,481.00
008073108	AEROVIRONMENT INC		340,159.85	331,270.01	12,347.00
00130H105	AES CORP/VA		1,683,264.43	1,621,826.64	139,572.00
008117AP8	AETNA INC	2.750% 11/15/2022 DD 11/07/12	91,844.00	98,240.00	100,000.00
00817YAY4	AETNA INC	4.250% 06/15/2036 DD 06/09/16	103,316.00	100,265.00	100,000.00
00817YAW8	AETNA INC	3.200% 06/15/2026 DD 06/09/16	153,990.00	148,390.50	150,000.00
00817Y108	AETNA INC		5,095,240.33	8,893,005.12	71,712.00
00817YAP3	AETNA INC	4.750% 03/15/2044 DD 03/07/14	104,051.00	105,199.00	100,000.00
00817YAX6	AETNA INC	4.375% 06/15/2046 DD 06/09/16	103,701.00	100,415.00	100,000.00
00835P105	AEVI GENOMIC MEDICINE INC		23,142.63	20,704.46	3,997.00
008252108	AFFILIATED MANAGERS GROUP INC		1,360,524.74	1,653,804.60	11,382.00
001055AM4	AFLAC INC	3.625% 11/15/2024 DD 11/07/14	100,397.00	102,920.00	100,000.00
001055102	AFLAC INC		4,451,098.52	5,905,490.40	84,849.00
FK6724504	AFREECATV CO LTD		1,769,296.28	1,499,593.33	73,477.00
00828EBE8	AFRICAN DEVELOPMENT BANK	1.375% 02/12/2020 DD 02/12/15	98,893.00	98,691.00	100,000.00
00828EBJ7	AFRICAN DEVELOPMENT BANK	1.375% 12/17/2018 DD 12/17/15	249,855.00	249,470.00	250,000.00
001228105	AG MORTGAGE INVESTMENT TRUST I		333,275.95	332,498.63	19,433.00
001084102	AGCO CORP		777,981.94	937,274.14	16,199.00
EBB86S2N3	AGEAS		1,068,119.51	1,455,540.36	36,692.00
00847G705	AGENSUS INC		86,149.20	72,141.20	17,510.00
FHB0PR2F4	AGILE GROUP HOLDINGS LTD		278,587.32	249,640.47	490,000.00
00847L100	AGILE THERAPEUTICS INC		14,121.16	11,194.80	1,964.00
00846U101	AGILENT TECHNOLOGIES INC		2,214,699.00	3,127,329.52	68,642.00
00847J105	AGILYSYS INC		103,562.55	101,890.60	9,835.00
00847X104	AGIOS PHARMACEUTICALS INC		429,491.54	203,016.45	4,865.00
AABSS7GP7	AGL ENERGY LTD		1,915,677.03	2,183,319.88	136,497.00
00123Q104	AGNC INVESTMENT CORP		1,856,025.13	1,273,016.08	70,216.00
NC2009826	AGNICO EAGLE MINES LIMITED		1,631,210.50	1,870,020.69	44,425.00
008492100	AGREE REALTY CORP		718,819.84	758,535.60	16,472.00
008916AN8	AGRIUM INC	5.250% 01/15/2045 DD 11/18/14	131,843.75	130,172.50	125,000.00
NC2213535	AGRIUM INC		2,138,907.16	2,588,297.41	25,719.00
00856G109	AGROFRESH SOLUTIONS INC		37,654.05	40,727.85	15,369.00
FHB4TX8S5	AIA GROUP LTD		38,485,844.19	49,967,593.82	8,855,000.00
NAB9LYKJ2	AIA GROUP LTD REGS	3.125% 03/13/2023	2,329,141.00	2,287,982.50	2,300,000.00
00900T107	AIMMUNE THERAPEUTICS INC		4,452,352.85	3,735,969.60	182,688.00
00912XAP9	AIR LEASE CORP	2.125% 01/15/2018 DD 09/16/14	99,827.00	100,178.00	100,000.00
00912XAL8	AIR LEASE CORP	3.375% 01/15/2019 DD 11/19/13	100,580.00	101,696.00	100,000.00
00912X302	AIR LEASE CORP		717,952.00	783,238.95	22,815.00
EFB1YXBJ6	AIR LIQUIDE SA		8,172,186.85	8,360,584.04	75,027.00
009128307	AIR METHODS CORP		158,096.40	155,173.20	4,872.00
009158106	AIR PRODUCTS & CHEMICALS INC		9,803,054.55	12,292,007.76	85,468.00
00922R105	AIR TRANSPORT SERVICES GROUP I		489,617.80	475,033.44	29,764.00
FJ6441466	AIR WATER INC		332,887.59	416,084.38	23,000.00
FNB03J9L3	AIRASIA BHD		274,153.64	283,570.00	555,500.00
EF4012250	AIRBUS SE		5,902,486.50	7,585,338.12	114,443.00
G0129K104	AIRCATTLE LTD		736,051.52	687,883.20	32,992.00
009363AP7	AIRGAS INC	2.375% 02/15/2020 DD 02/14/13	95,438.90	95,046.55	95,000.00
FB6741193	AIRPORTS OF THAILAND PCL		314,525.02	831,331.60	74,800.00
FJ6010709	AISIN SEIKI CO LTD		1,198,958.34	1,525,759.90	35,100.00
FJ6010907	AJINOMOTO CO INC		1,874,440.80	2,226,143.17	110,300.00

001547108	AK STEEL HOLDING CORP		1,839,056.80	2,192,434.14	214,734.00
00971T101	AKAMAI TECHNOLOGIES INC		1,434,040.04	2,426,285.16	36,387.00
ETB03MN79	AKBANK TAS		4,881,363.79	3,523,893.06	1,585,121.00
00972D105	AKEBIA THERAPEUTICS INC		170,652.16	198,268.86	19,046.00
009728106	AKORN INC		551,739.88	308,130.45	14,115.00
FL6048159	AKR CORP/INDO TBK PT		1,194,906.44	1,117,917.57	2,510,200.00
EN5458315	AKZO NOBEL NV EUR2		18,026,904.63	19,488,115.74	311,105.00
010392FB9	ALABAMA POWER CO	6.000% 03/01/2039 DD 03/06/09	69,443.00	68,263.80	55,000.00
011311107	ALAMO GROUP INC		394,475.99	407,819.90	5,359.00
011642105	ALARM.COM HOLDINGS INC		7,905,801.99	7,319,818.77	263,019.00
011659109	ALASKA AIR GROUP INC		1,136,504.67	2,245,312.65	25,305.00
012348108	ALBANY INTERNATIONAL CORP		790,620.90	808,073.90	17,453.00
012423109	ALBANY MOLECULAR RESEARCH INC		2,777,081.64	3,006,008.60	160,235.00
012605AA9	ALBEA BEAUTY HOLDINGS SA 144A	8.375% 11/01/2019 DD 10/31/12	844,437.50	826,800.00	795,000.00
012725AC1	ALBEMARLE CORP	4.150% 12/01/2024 DD 11/24/14	103,697.00	102,215.00	100,000.00
012725AD9	ALBEMARLE CORP	5.450% 12/01/2044 DD 11/24/14	547,052.70	547,811.40	510,000.00
012653101	ALBEMARLE CORP		6,507,211.29	8,603,868.16	99,952.00
013093AA7	ALBERTSONS COS LLC / SAFE 144A	6.625% 06/15/2024 DD 05/31/16	527,906.25	547,312.50	525,000.00
013872106	ALCOA CORP		904,702.31	1,012,227.84	36,048.00
014339105	ALDER BIOPHARMACEUTICALS INC		5,333,843.75	3,858,920.00	185,525.00
01449J105	ALERE INC		7,857,412.06	7,619,726.16	195,528.00
01450DAC8	ALESCO PREFERRED F 12A A2 144A	VAR RT 07/15/2037 DD 10/12/06	176,120.00	152,448.88	296,000.00
01447YAA2	ALESCO PREFERRED FU 1A A1 144A	VAR RT 10/15/2033 DD 09/25/03	474,443.90	484,284.45	508,969.47
01449CAH3	ALESCO PREFERRED FU 8A B1 144A	VAR RT 12/23/2035 DD 08/04/05	151,306.57	136,580.23	310,409.62
014491104	ALEXANDER & BALDWIN INC		813,058.50	838,665.17	18,691.00
014752109	ALEXANDER'S INC		153,295.12	159,649.38	374.00
015271703	ALEXANDRIA REAL ESTATE EQUITIE	PFD 6.450% CUMULATIVE	625,000.00	627,125.00	25,000.00
015271109	ALEXANDRIA REAL ESTATE EQUITIE		4,470,957.31	5,311,236.09	47,793.00
015271505	ALEXANDRIA REAL ESTATE EQUITIE	PFD 7.000% CUMULATIVE	3,749.89	5,139.00	150.00
015351109	ALEXION PHARMACEUTICALS INC		4,571,035.24	5,606,566.40	45,824.00
SS7332686	ALFA LAVAL AB		1,191,493.97	1,121,330.78	67,552.00
FJ6687217	ALFRESA HOLDINGS CORP		562,869.85	586,990.20	35,400.00
01609WAQ5	ALIBABA GROUP HOLDING LTD	3.600% 11/28/2024 DD 05/28/15	2,395,608.00	2,376,264.00	2,400,000.00
01609W102	ALIBABA GROUP HOLDING LTD	ADR	26,497,907.00	26,108,283.87	297,327.00
01609WAP7	ALIBABA GROUP HOLDING LTD	3.125% 11/28/2021 DD 05/28/15	244,295.00	249,825.00	250,000.00
016230104	ALICO INC		57,760.90	56,309.10	2,074.00
016255101	ALIGN TECHNOLOGY INC		1,002,262.52	1,469,443.18	15,286.00
NC2011640	ALIMENTATION COUCHE-TARD INC		2,606,934.19	3,663,786.14	80,705.00
001627108	ALJ REGIONAL HOLDINGS INC		11,978.40	12,088.80	2,760.00
G01767105	ALKERMES PLC		1,344,892.22	1,767,388.42	31,799.00
017175100	ALLEGHANY CORP		1,244,323.14	1,912,537.40	3,145.00
01741R102	ALLEGHENY TECHNOLOGIES INC		2,182,731.27	2,060,513.64	129,348.00
01748H107	ALLEGIANCE BANCSHARES INC		217,752.30	254,749.05	7,047.00
01748X102	ALLEGIANT TRAVEL CO		315,366.80	317,657.60	1,909.00
G0176J109	ALLEGION PLC		1,128,038.28	1,653,888.00	25,842.00
G0177J108	ALLERGAN PLC		18,177,018.32	19,445,875.95	92,595.00
018522300	ALLETE INC		2,083,806.00	2,195,298.00	34,200.00
018581108	ALLIANCE DATA SYSTEMS CORP		2,051,081.47	2,785,415.00	12,190.00
018772301	ALLIANCE ONE INTERNATIONAL INC		90,345.50	111,552.00	5,810.00
018802108	ALLIANT ENERGY CORP		1,300,531.66	1,820,841.84	48,056.00
ED5231482	ALLIANZ SE		25,405,576.19	28,599,545.20	172,707.00
019330109	ALLIED MOTION TECHNOLOGIES INC		19,343.52	19,507.68	912.00
H01531104	ALLIED WORLD ASSURANCE CO HOLD		449,700.03	979,133.30	18,230.00
01973R101	ALLISON TRANSMISSION HOLDINGS		944,312.46	1,092,162.42	32,418.00
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION		6,983,080.41	5,412,443.52	530,112.00
020002101	ALLSTATE CORP/THE		3,378,353.44	5,851,625.76	78,948.00
02006YAC9	ALLY AUTO RECEIVABLES TRU 1 A3	1.390% 09/16/2019 DD 07/22/15	333,034.53	334,253.84	334,000.00
02005N100	ALLY FINANCIAL INC		2,065,760.20	1,785,502.50	93,875.00
020409108	ALMOST FAMILY INC		186,939.50	198,891.00	4,510.00
02043Q107	ALNYLAM PHARMACEUTICALS INC		828,648.91	469,235.52	12,533.00
020520102	ALON USA ENERGY INC		194,790.42	248,789.56	21,862.00
LMB85H8C4	ALPEK SAB DE CV		1,652,596.85	1,430,904.40	1,190,100.00
G6331P104	ALPHA & OMEGA SEMICONDUCTOR LT		284,665.20	267,321.36	12,568.00
FAB04C5Z8	ALPHA NETWORKS INC		406,153.88	363,672.47	598,000.00
02079KAC1	ALPHABET INC	1.998% 08/15/2026 DD 08/09/16	146,749.50	137,679.00	150,000.00
02079K305	ALPHABET INC-CL A		31,643,938.14	51,192,270.00	64,600.00
02079K107	ALPHABET INC-CL C		35,088,629.36	61,315,696.26	79,443.00
FJ6021508	ALPS ELECTRIC CO LTD		916,422.97	864,990.81	35,700.00
AAB86SZR4	ALS LTD		4,045,270.93	5,521,795.12	1,262,539.00
EFB0DJ8Q0	ALSTOM SA		1,221,636.62	1,026,496.07	37,181.00
NCB43WJC0	ALTAGAS LTD		895,631.04	697,692.11	27,600.00
FA6580841	ALTEK CORP		575,868.43	358,823.26	522,100.00
02154VAA9	ALTICE LUXEMBOURG SA 144A	7.750% 05/15/2022 DD 05/08/14	1,260,275.00	1,329,037.50	1,245,000.00
ENBYT3408	ALTICE NV		360,678.75	418,256.51	20,948.00
ENBYT3416	ALTICE NV		1,331,477.54	1,427,286.77	71,864.00
L0175J104	ALTISOURCE PORTFOLIO SOLUTIONS		45,461.68	44,458.48	1,672.00
02153W100	ALTISOURCE RESIDENTIAL CORP		416,500.86	399,493.44	36,186.00
02208R106	ALTRA INDUSTRIAL MOTION CORP		210,272.50	222,322.50	6,025.00
02209SAN3	ALTRIA GROUP INC	2.850% 08/09/2022 DD 08/09/12	124,270.00	125,153.75	125,000.00
02209SAJ2	ALTRIA GROUP INC	9.250% 08/06/2019 DD 02/06/09	331,536.40	306,792.20	260,000.00
02209SAR4	ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	565,751.55	525,579.60	455,000.00
02209S103	ALTRIA GROUP INC		17,547,720.53	28,159,469.94	416,437.00
02209SAM5	ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	91,356.00	98,412.00	100,000.00
AA6954983	ALUMINA LTD		608,519.92	767,047.80	578,859.00
FJ6022100	AMADA HOLDINGS CO LTD		691,675.36	820,135.49	73,300.00
EEB3MSM24	AMADEUS IT GROUP SA		2,721,442.07	3,798,591.50	83,424.00
00163U106	AMAG PHARMACEUTICALS INC		570,406.25	635,204.40	18,253.00
FB6592943	AMATA CORP PCL		1,202,426.48	1,045,133.42	3,254,500.00
023135AN6	AMAZON.COM INC	3.800% 12/05/2024 DD 12/05/14	104,538.00	105,083.00	100,000.00
023135106	AMAZON.COM INC		36,580,794.07	66,493,972.38	88,674.00
023135AM8	AMAZON.COM INC	3.300% 12/05/2021 DD 12/05/14	149,887.50	155,437.50	150,000.00
023139884	AMBAC FINANCIAL GROUP INC		725,180.73	700,582.50	31,137.00
G037AX101	AMBARELLA INC		932,593.48	815,793.23	15,071.00

02318Y108	AMBER ROAD INC		28,804.50	23,562.60	2,595.00
LBBG7ZWY3	AMBEV SA		1,971,993.54	1,901,164.47	377,300.00
00165C104	AMC ENTERTAINMENT HOLDINGS INC		591,094.44	568,709.94	16,900.74
00165AAH1	AMC ENTERTAINMENT HOLDINGS INC	5.750% 06/15/2025 DD 06/05/15	1,414,119.35	1,446,837.50	1,415,000.00
00164V103	AMC NETWORKS INC		668,926.82	737,994.00	14,100.00
AA6066606	AMCOR LTD/AUSTRALIA		1,972,028.82	2,426,468.22	224,148.00
G02602103	AMDOCS LTD		1,181,632.76	1,823,574.50	31,306.00
023436108	AMEDISYS INC		165,196.54	172,310.46	4,042.00
023586100	AMERCO		179,708.74	410,244.90	1,110.00
023608102	AMEREN CORP		1,968,491.47	2,688,889.76	51,256.00
02361E108	AMERESCO INC		89,727.55	81,570.50	14,831.00
02364WBD6	AMERICA MOVIL SAB DE CV	3.125% 07/16/2022 DD 07/16/12	349,674.00	344,648.50	350,000.00
02364WBE4	AMERICA MOVIL SAB DE CV	4.375% 07/16/2042 DD 07/16/12	898,420.00	925,920.00	1,000,000.00
02364W105	AMERICA MOVIL SAB DE CV	ADR	3,338,316.63	2,086,896.54	166,022.00
02364WAJ4	AMERICA MOVIL SAB DE CV	6.375% 03/01/2035 DD 02/25/05	18,639.95	22,202.45	19,000.00
023767AA4	AMERICAN AIRLINES 2011-1 CLASS	5.250% 07/31/2022 DD 01/25/11	1,289,693.29	1,247,640.33	1,185,924.86
02377BAB2	AMERICAN AIRLINES 2015-2 CLASS	3.600% 03/22/2029 DD 09/24/15	643,830.29	597,670.58	601,429.51
02376UAA3	AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	247,088.09	244,399.69	244,399.69
02376R102	AMERICAN AIRLINES GROUP INC		4,471,618.25	5,208,969.85	111,565.00
024013104	AMERICAN ASSETS TRUST INC		1,123,996.24	1,214,812.92	28,199.00
024061103	AMERICAN AXLE & MANUFACTURING		173,717.62	213,959.80	11,086.00
024835100	AMERICAN CAMPUS COMMUNITIES IN		3,888,054.89	4,123,444.50	82,850.00
02553E106	AMERICAN EAGLE OUTFITTERS INC		4,782,563.88	4,030,760.02	265,706.00
025537101	AMERICAN ELECTRIC POWER CO INC		4,958,768.71	6,542,866.16	103,921.00
025676206	AMERICAN EQUITY INVESTMENT LIF		1,279,355.22	1,334,413.08	59,202.00
02580EBY8	AMERICAN EXPRESS BANK FSB	VAR RT 06/12/2017 DD 06/12/07	1,473,270.00	1,499,490.00	1,500,000.00
025816BF5	AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	48,580.50	48,251.00	50,000.00
025816AZ2	AMERICAN EXPRESS CO	8.150% 03/19/2038 DD 03/19/08	996,330.00	1,399,820.00	1,000,000.00
025816109	AMERICAN EXPRESS CO		9,687,536.94	12,679,014.24	171,153.00
025816AY5	AMERICAN EXPRESS CO	7.000% 03/19/2018 DD 03/19/08	962,429.80	897,973.05	845,000.00
025816BD0	AMERICAN EXPRESS CO	2.650% 12/02/2022 DD 12/03/12	96,550.00	98,462.00	100,000.00
02582JGW4	AMERICAN EXPRESS CREDIT AC 4 A	1.430% 06/15/2020 DD 11/19/14	3,162,076.37	3,150,220.70	3,145,000.00
0258MODX4	AMERICAN EXPRESS CREDIT CORP	2.600% 09/14/2020 DD 09/14/15	750,207.40	756,270.00	750,000.00
0258MODV8	AMERICAN EXPRESS CREDIT CORP	1.800% 07/31/2018 DD 07/31/15	913,801.35	916,180.35	915,000.00
0258MODK2	AMERICAN EXPRESS CREDIT CORP	2.125% 03/18/2019 DD 03/18/14	99,892.00	100,399.00	100,000.00
025932104	AMERICAN FINANCIAL GROUP INC/O		746,586.52	1,277,299.40	14,495.00
02666AAE8	AMERICAN HOMES 4 R SFR1 E 144A	5.639% 04/17/2052 DD 03/06/15	821,196.71	827,053.09	825,147.00
02665VAE3	AMERICAN HOMES 4 R SFR1 E 144A	VAR RT 06/17/2031 DD 05/21/14	1,588,776.49	1,657,381.41	1,667,000.00
02665UAE5	AMERICAN HOMES 4 R SFR2 E 144A	6.231% 10/17/2036 DD 09/19/14	230,985.15	241,244.85	231,000.00
02666BAE6	AMERICAN HOMES 4 R SFR2 E 144A	6.070% 10/17/2045 DD 09/22/15	1,063,771.54	1,092,054.40	1,060,000.00
02665XAE9	AMERICAN HOMES 4 R SFR3 E 144A	6.418% 12/17/2036 DD 11/25/14	628,657.75	661,287.62	626,000.00
02665T306	AMERICAN HOMES 4 RENT		2,512,789.08	2,712,168.52	129,274.00
02666BAG1	AMERICAN HOMES 4 SFR2 XS 144A	VAR RT 10/17/2045 DD 09/22/15	0.10	9.88	988,122.15
02665WAW1	AMERICAN HONDA FINANCE CORP	1.600% 07/13/2018 DD 07/14/15	1,478,919.60	1,483,226.40	1,480,000.00
026874DH7	AMERICAN INTERNATIONAL GROUP I	3.900% 04/01/2026 DD 03/22/16	49,892.50	50,879.00	50,000.00
026874DF1	AMERICAN INTERNATIONAL GROUP I	4.800% 07/10/2045 DD 07/10/15	109,636.65	114,171.20	110,000.00
026874DA2	AMERICAN INTERNATIONAL GROUP I	4.500% 07/16/2044 DD 07/16/14	882,360.00	887,472.00	900,000.00
026874BW6	AMERICAN INTERNATIONAL GROUP I	6.400% 12/15/2020 DD 12/03/10	1,016,472.50	967,793.00	850,000.00
026874784	AMERICAN INTERNATIONAL GROUP I		10,093,862.49	14,476,810.53	221,663.00
02765UEP5	AMERICAN MUNI PWR-OHIO INC OHR	7.334% 02/15/2028 DD 12/21/10	3,022,938.35	2,959,320.35	2,305,000.00
027745108	AMERICAN NATIONAL BANKSHARES I		173,789.00	198,290.40	5,698.00
028591105	AMERICAN NATIONAL INSURANCE CO		101,697.53	164,609.81	1,321.00
02913V103	AMERICAN PUBLIC EDUCATION INC		247,655.10	263,200.55	10,721.00
02916P103	AMERICAN RAILCAR INDUSTRIES IN		228,354.72	243,116.72	5,368.00
029227105	AMERICAN RENAL ASSOCIATES HOLD		45,187.50	39,900.00	1,875.00
029683109	AMERICAN SOFTWARE INC/GA		40,672.38	38,830.47	3,759.00
029899101	AMERICAN STATES WATER CO		515,218.35	548,314.60	12,035.00
030111207	AMERICAN SUPERCONDUCTOR CORP		66,154.90	60,566.66	8,218.00
03027X100	AMERICAN TOWER CORP		6,998,506.16	9,477,910.80	89,685.00
029912BD3	AMERICAN TOWER CORP	4.500% 01/15/2018 DD 12/07/10	133,056.25	128,298.75	125,000.00
030371108	AMERICAN VANGUARD CORP		345,592.50	373,903.75	19,525.00
030420103	AMERICAN WATER WORKS CO INC		1,750,928.32	2,721,242.52	37,607.00
030506109	AMERICAN WOODMARK CORP		165,317.30	150,424.75	1,999.00
03062T105	AMERICA'S CAR-MART INC/TX		232,116.60	239,225.00	5,468.00
03063NAR8	AMERICOLD 2010 LLC ARTA D 144A	7.443% 01/14/2029 DD 12/15/10	659,996.70	728,963.40	660,000.00
03066DAC0	AMERICREDIT AUTOMOBILE R 2 A2B	VAR RT 10/08/2019 DD 04/14/16	281,466.19	281,620.05	281,027.08
03065MAC1	AMERICREDIT AUTOMOBILE R 4 A2B	VAR RT 04/08/2019 DD 11/12/15	652,590.17	652,883.26	652,126.79
03064LAD2	AMERICREDIT AUTOMOBILE REC 1 B	1.680% 07/08/2019 DD 03/20/14	1,000,779.75	1,001,320.00	1,000,000.00
03065CAE9	AMERICREDIT AUTOMOBILE REC 4 C	2.720% 09/09/2019 DD 08/15/13	171,520.70	171,135.60	170,000.00
03064XAF1	AMERICREDIT AUTOMOBILE REC 5 D	2.350% 12/10/2018 DD 11/20/12	1,230,202.14	1,228,503.50	1,225,000.00
03076CAG1	AMERIPRISE FINANCIAL INC	3.700% 10/15/2024 DD 09/18/14	100,464.00	102,178.00	100,000.00
03076C106	AMERIPRISE FINANCIAL INC		2,290,531.71	3,676,218.78	33,137.00
03076K108	AMERIS BANCORP		416,410.40	428,195.60	9,821.00
03071H100	AMERISAFE INC		342,695.70	334,383.05	5,363.00
03073E105	AMERISOURCEBERGEN CORP		1,918,356.05	2,936,816.40	37,560.00
031001100	AMES NATIONAL CORP		146,160.00	160,776.00	4,872.00
031100100	AMETEK INC		1,700,488.50	2,365,264.80	48,668.00
031162BV1	AMGEN INC	3.625% 05/22/2024 DD 05/22/14	425,298.25	432,327.00	425,000.00
031162BU3	AMGEN INC	2.200% 05/22/2019 DD 05/22/14	1,019,330.00	1,007,720.00	1,000,000.00
031162BH2	AMGEN INC	5.650% 06/15/2042 DD 06/30/11	1,485,121.50	1,479,897.00	1,350,000.00
031162100	AMGEN INC		15,331,543.15	23,387,166.76	159,956.00
031162BB5	AMGEN INC	4.500% 03/15/2020 DD 03/12/10	137,891.25	133,168.75	125,000.00
031162CC2	AMGEN INC 144A	4.563% 06/15/2048 DD 06/14/16	331,177.00	311,457.72	322,000.00
EG5327242	AMICA SA		1,027,760.52	1,003,022.49	22,462.00
03152W109	AMICUS THERAPEUTICS INC		180,171.25	102,337.27	20,591.00
031652100	AMKOR TECHNOLOGY INC		800,160.90	697,660.95	66,129.00
001744101	AMN HEALTHCARE SERVICES INC		228,456.00	262,998.00	6,840.00
FK6672356	AMOTECH CO LTD		240,456.03	260,790.39	14,350.00
AA6709957	AMP LTD		2,466,218.25	2,127,268.92	582,899.00
032037103	AMPCO-PITTSBURGH CORP		90,987.20	100,265.50	5,986.00
03209R103	AMPHASTAR PHARMACEUTICALS INC		109,167.87	94,807.74	5,147.00
032095AD3	AMPHENOL CORP	1.550% 09/15/2017 DD 09/12/14	1,750,772.45	1,751,767.50	1,750,000.00
032095101	AMPHENOL CORP		8,161,145.32	20,233,046.40	301,087.00

EIB14NJ73	AMPLIFON SPA		2,465,585.79	3,799,132.66	398,003.00
03211L102	AMPLIFY SNACK BRANDS INC		41,623.20	37,266.30	4,230.00
03212EAB3	AMPLIT TRUST 2015-A A B 144A		308,794.07	316,646.45	313,000.00
03215XAC6	AMRESKO INDEPENDENCE 1A A 144A	6.750% 09/15/2021 DD 11/19/15	28,422.46	27,972.97	36,094.15
03215XAA0	AMRESKO INDEPENDENCE 1A A 144A	VAR RT 01/15/2027 DD 09/28/00	246,620.24	284,625.80	299,669.19
032359309	AMTRUST FINANCIAL SERVICES INC	VAR RT 07/15/2026 DD 09/29/99	450,418.44	414,505.82	15,139.00
FJ6014909	ANA HOLDINGS INC		698,787.64	636,968.34	236,000.00
032479AD9	ANADARKO FINANCE CO	7.500% 05/01/2031 DD 04/26/01	83,071.30	82,722.25	65,000.00
032511BK2	ANADARKO PETROLEUM CORP	4.500% 07/15/2044 DD 07/07/14	66,000.00	70,466.25	75,000.00
032511404	ANADARKO PETROLEUM CORP	PFD 7.500%	1,359,528.89	1,457,829.90	35,290.00
032511107	ANADARKO PETROLEUM CORP		8,156,286.98	8,225,699.45	117,965.00
032511AY3	ANADARKO PETROLEUM CORP	6.450% 09/15/2036 DD 09/19/06	241,101.00	238,034.00	200,000.00
ETB03MNV6	ANADOLU EFES BIRACILIK VE MALT		1,267,994.63	987,412.32	197,012.00
032654AM7	ANALOG DEVICES INC	3.125% 12/05/2023 DD 12/05/16	98,721.00	99,992.00	100,000.00
032654105	ANALOG DEVICES INC		2,988,210.51	4,702,362.86	64,753.00
032657207	ANALOGIC CORP		733,790.45	660,530.85	7,963.00
032797300	ANAVEX LIFE SCIENCES CORP		15,816.99	19,154.52	4,837.00
034164103	ANDERSONS INC/THE		724,269.00	830,123.70	18,571.00
EAB1WVVF67	ANDRITZ AG		748,558.46	690,856.44	13,733.00
034754101	ANGIE'S LIST INC		50,825.48	47,371.88	5,756.00
03475V101	ANGIODYNAMICS INC		313,962.12	314,895.42	18,666.00
034863AG5	ANGLO AMERICAN CAPITAL PL 144A	4.125% 09/27/2022 DD 09/27/12	895,137.50	1,037,735.30	1,030,000.00
EXB1XZS89	ANGLO AMERICAN PLC		6,270,196.80	3,839,840.70	267,892.00
035128206	ANGLOGOLD ASHANTI LTD	ADR	568,446.06	397,278.00	37,800.00
035198AA8	ANGOLAN GOVERNMENT INTERN 144A	9.500% 11/12/2025 DD 11/12/15	229,903.69	250,007.52	259,000.00
035229CN1	ANHEUSER-BUSCH COS LLC	6.500% 02/01/2043 DD 06/27/02	174,808.75	161,323.75	125,000.00
035242AA4	ANHEUSER-BUSCH INBEV FINANCE I	2.625% 01/17/2023 DD 01/17/13	211,495.10	205,844.10	210,000.00
035242AN6	ANHEUSER-BUSCH INBEV FINANCE I	4.900% 02/01/2046 DD 01/25/16	339,138.25	351,282.75	325,000.00
035242AM8	ANHEUSER-BUSCH INBEV FINANCE I	4.700% 02/01/2036 DD 01/25/16	1,140,096.99	1,208,598.63	1,149,000.00
035242AJ5	ANHEUSER-BUSCH INBEV FINANCE I	2.650% 02/01/2021 DD 01/25/16	2,464,762.09	2,453,904.28	2,439,875.00
035242AG1	ANHEUSER-BUSCH INBEV FINANCE I	1.900% 02/01/2019 DD 01/25/16	857,832.75	861,238.40	860,000.00
035242AP1	ANHEUSER-BUSCH INBEV FINANCE I	3.650% 02/01/2026 DD 01/25/16	1,362,316.96	1,319,747.00	1,300,000.00
EBBYYHL24	ANHEUSER-BUSCH INBEV SA/NV		13,461,188.73	15,908,478.99	150,002.00
03523TAV0	ANHEUSER-BUSCH INBEV WORLDWIDE	5.000% 04/15/2020 DD 03/29/10	32,239.50	32,608.50	30,000.00
03523TBB3	ANHEUSER-BUSCH INBEV WORLDWIDE	4.375% 02/15/2021 DD 01/27/11	110,742.20	107,044.00	100,000.00
03523TAN8	ANHEUSER-BUSCH INBEV WORLDWIDE	5.375% 01/15/2020 DD 10/16/09	147,064.75	147,243.15	135,000.00
03523TAP3	ANHEUSER-BUSCH INBEV WORLDWIDE	6.375% 01/15/2040 DD 10/16/09	117,710.00	124,706.00	100,000.00
03523TBE7	ANHEUSER-BUSCH INBEV WORLDWIDE	7.750% 01/15/2019 DD 01/15/11	1,258,967.65	1,258,673.10	1,130,000.00
03523TBP2	ANHEUSER-BUSCH INBEV WORLDWIDE	2.500% 07/15/2022 DD 07/16/12	20,513.20	19,684.20	20,000.00
00182C103	ANI PHARMACEUTICALS INC		66,456.54	69,470.52	1,146.00
035255108	ANIKA THERAPEUTICS INC		158,535.54	171,457.92	3,502.00
035290105	ANIXTER INTERNATIONAL INC		1,563,575.65	1,623,674.65	20,033.00
035710706	ANNALY CAPITAL MANAGEMENT INC	PFD 7.625% CUMULATIVE	1,090,000.00	1,050,760.00	43,600.00
035710409	ANNALY CAPITAL MANAGEMENT INC		3,028,194.37	2,143,659.67	215,011.00
AA6286618	ANSELL LTD		1,114,141.03	1,467,185.90	82,000.00
03662Q105	ANSYS INC		1,297,054.54	1,720,221.51	18,599.00
03673L103	ANTERO MIDSTREAM PARTNERS LP		2,802,865.08	3,341,432.16	108,207.00
03674X106	ANTERO RESOURCES CORP		2,245,494.04	1,749,201.30	73,962.00
94973VAY3	ANTHEM INC	4.625% 05/15/2042 DD 05/07/12	90,256.00	100,477.00	100,000.00
94973VBJ5	ANTHEM INC	3.500% 08/15/2024 DD 08/12/14	247,925.00	249,290.00	250,000.00
036752103	ANTHEM INC		5,090,918.30	7,991,886.76	55,588.00
03674U201	ANTHERA PHARMACEUTICALS INC		10,678.05	3,786.92	5,835.00
EX0045610	ANTOFAGASTA PLC		894,413.23	612,920.09	73,486.00
037347101	ANWORTH MORTGAGE ASSET CORP		339,031.04	342,341.89	66,217.00
EMB0T7694	ANY SECURITY PRINTING CO		413,493.94	434,131.97	111,810.00
831865209	AO SMITH CORP		858,790.32	1,460,747.50	30,850.00
037389AU7	AON CORP	6.250% 09/30/2040 DD 09/10/10	215,656.00	241,692.00	200,000.00
00185AAK0	AON PLC	3.875% 12/15/2025 DD 03/01/16	138,275.80	132,507.70	130,000.00
00185AAF1	AON PLC	3.500% 06/14/2024 DD 05/28/14	139,885.20	140,427.00	140,000.00
G0408V102	AON PLC		13,543,106.98	17,492,922.85	156,845.00
FJB1G1851	AQZORA BANK LTD		647,746.28	694,028.40	196,000.00
SD4253052	AP MOLLER - MAERSK A/S		1,079,077.93	1,082,203.83	715.00
SD4253045	AP MOLLER - MAERSK A/S		1,759,023.33	2,006,347.92	1,255.00
AA6247305	APA GROUP		1,306,077.63	1,263,652.12	203,633.00
037411BA2	APACHE CORP	4.750% 04/15/2043 DD 04/09/12	311,746.50	303,858.85	295,000.00
037411105	APACHE CORP		6,410,947.86	5,078,171.23	80,009.00
03748R101	APARTMENT INVESTMENT & MANAGEM		1,042,947.55	1,498,668.30	32,974.00
037598109	APOGEE ENTERPRISES INC		8,338,621.14	9,506,525.08	177,493.00
03766KAB9	APOLLO AVIATION SECU 1A B 144A	VAR RT 03/17/2036 DD 04/06/16	1,355,649.48	1,383,800.00	1,383,800.00
03762U105	APOLLO COMMERCIAL REAL ESTATE		862,180.10	828,290.94	49,837.00
037604105	APOLLO EDUCATION GROUP INC		557,861.85	584,426.70	59,033.00
037735CM7	APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	121,240.00	131,874.00	100,000.00
03783C100	APPFOLIO INC		24,127.20	26,640.45	1,117.00
03784Y200	APPLE HOSPITALITY REIT INC		721,392.67	777,821.40	38,930.00
037833AK6	APPLE INC	2.400% 05/03/2023 DD 05/03/13	95,852.00	97,372.00	100,000.00
037833AJ9	APPLE INC	1.000% 05/03/2018 DD 05/03/13	98,385.00	99,625.00	100,000.00
037833AS9	APPLE INC	3.450% 05/06/2024 DD 05/06/14	100,725.00	103,004.00	100,000.00
037833BG4	APPLE INC	3.200% 05/13/2025 DD 05/13/15	141,142.40	140,581.00	140,000.00
037833AR1	APPLE INC	2.850% 05/06/2021 DD 05/06/14	151,044.00	153,112.50	150,000.00
037833AL4	APPLE INC	3.850% 05/04/2043 DD 05/03/13	1,614,542.30	1,573,014.80	1,645,000.00
037833BH2	APPLE INC	4.375% 05/13/2045 DD 05/13/15	1,869,603.35	1,946,771.40	1,895,000.00
037833AQ3	APPLE INC	2.100% 05/06/2019 DD 05/06/14	2,030,610.00	2,018,980.00	2,000,000.00
037833BX7	APPLE INC	4.650% 02/23/2046 DD 02/23/16	3,485,115.80	3,622,896.75	3,355,000.00
037833100	APPLE INC		91,548,124.49	135,211,626.78	1,167,429.00
037833BD1	APPLE INC	2.000% 05/06/2020 DD 05/13/15	165,432.30	165,306.90	165,000.00
037833BW9	APPLE INC	4.500% 02/23/2036 DD 02/23/16	1,270,892.35	1,361,610.75	1,275,000.00
037833BZ2	APPLE INC	2.450% 08/04/2026 DD 08/04/16	109,931.80	103,240.50	110,000.00
03820J100	APPLIED GENETIC TECHNOLOGIES C		18,904.05	17,587.35	1,881.00
03820C105	APPLIED INDUSTRIAL TECHNOLOGIE		946,389.70	980,218.80	16,502.00
038222AH8	APPLIED MATERIALS INC	2.625% 10/01/2020 DD 09/24/15	100,244.00	100,828.00	100,000.00
038222AJ4	APPLIED MATERIALS INC	3.900% 10/01/2025 DD 09/24/15	199,030.00	210,878.00	200,000.00
038222105	APPLIED MATERIALS INC		3,924,355.48	7,420,970.55	229,965.00
03822W406	APPLIED MICRO CIRCUITS CORP		79,626.75	90,609.75	10,983.00

03823U102	APPLIED OPTOELECTRONICS INC		1,342,434.47	1,191,150.48	50,817.00
EEBM677T4	APPLUS SERVICES SA		13,766,704.41	14,018,624.24	1,377,300.00
03835C108	APTIO INC		24,771.94	25,979.06	1,402.00
038336103	APTARGROUP INC		866,945.56	1,032,780.45	14,061.00
03836W103	AQUA AMERICA INC		837,033.19	1,130,555.40	37,635.00
03837J101	AQUA METALS INC		20,221.61	20,858.01	1,591.00
G0443N107	AQUAVENTURE HOLDINGS LTD		70,822.47	68,266.99	2,783.00
03852U106	ARAMARK		1,646,690.87	1,828,471.08	51,189.00
NABB97C00	ARATANA THERAPEUTICS INC		51,588.90	45,729.42	6,369.00
00191G103	ARC DOCUMENT SOLUTIONS INC		126,653.70	145,237.20	28,590.00
NCB6463M6	ARC RESOURCES LTD		1,302,700.30	1,084,957.68	62,959.00
03937C105	ARCBEST CORP		491,027.00	470,603.00	17,020.00
ENB03XPL5	ARCELORMITTAL		2,950,920.49	2,649,837.12	358,080.00
G0450A105	ARCH CAPITAL GROUP LTD		1,254,394.56	2,091,151.86	24,234.00
039483AY8	ARCHER-DANIELS-MIDLAND CO	5.450% 03/15/2018 DD 03/04/08	36,579.31	38,711.62	37,000.00
039483102	ARCHER-DANIELS-MIDLAND CO		4,059,505.65	5,540,905.70	121,378.00
039483BL5	ARCHER-DANIELS-MIDLAND CO	2.500% 08/11/2026 DD 08/11/16	100,146.00	94,460.00	100,000.00
03957W106	ARCHROCK INC		759,915.11	834,319.20	63,206.00
03957U100	ARCHROCK PARTNERS LP		1,337,730.37	983,284.08	61,302.00
03965L100	ARCONIC INC		1,964,209.64	1,719,585.00	92,750.00
03965PAC5	ARCOR SAIC 144A	6.000% 07/06/2023 DD 07/06/16	69,000.00	71,932.50	69,000.00
G0457F107	ARCOS DORADOS HOLDINGS INC		2,548,299.88	1,110,240.00	205,600.00
039670104	ARCTIC CAT INC		91,560.00	91,682.08	6,104.00
03969AAJ9	ARDAGH PACKAGING FINANCE 144A	7.250% 05/15/2024 DD 05/16/16	1,291,704.24	1,332,993.75	1,265,000.00
039697107	ARDELYX INC		288,963.75	267,315.00	18,825.00
999E50685	ARDEN ABSOLUTE RETURN FUND		11,996,960.83	20,247,368.58	134,261.77
99VVATVE2	ARDEN KEYSTONE		137,394,713.01	148,808,876.17	133,719,680.04
Y0207T100	ARDMORE SHIPPING CORP		130,313.40	145,010.40	19,596.00
040047102	ARENA PHARMACEUTICALS INC		56,067.88	50,390.12	35,486.00
04013YAW2	ARES CLO LTD 2A DR 144A	VAR RT 10/12/2023 DD 06/05/15	806,000.00	808,015.00	806,000.00
04014EAA3	ARES CLO LTD 2A E 144A	VAR RT 10/12/2023 DD 09/27/12	400,596.00	398,591.03	399,000.00
04013V108	ARES COMMERCIAL REAL ESTATE CO		251,231.96	255,323.08	18,596.00
04010E109	ARGAN INC		120,294.80	136,443.70	1,934.00
040104LJ8	ARGENT SECURITIES I W9 M7 144A	VAR RT 06/26/2034 DD 06/04/04	34,248.07	28,640.09	37,431.18
040114HE3	ARGENTINE REPUBLIC GOVERN 144A	7.125% 07/06/2036 DD 07/06/16	292,998.00	268,252.50	282,000.00
P04808AC8	ARGENTINE REPUBLIC GOVERN REGS	7.500% 04/22/2026 DD 04/22/16	25,625.00	26,250.00	25,000.00
P04808AE4	ARGENTINE REPUBLIC GOVERN REGS	7.625% 04/22/2046 DD 04/22/16	23,265.00	22,000.00	22,000.00
LAB0R1747	ARGENTINE REPUBLIC GOVERNMENT	STEP 12/31/2038	362,659.45	308,158.40	525,000.00
NAB3R8GH5	ARGENTINE REPUBLIC GOVERNMENT	8.280% 12/31/2033	894,091.06	858,958.55	827,911.85
LAB3RQV9N9	ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	2,856,081.58	2,529,397.25	2,498,698.82
LAB06GDD0	ARGENTINE REPUBLIC GOVERNMENT	7.820% 12/31/2033	5,671,411.86	5,178,976.46	5,048,993.29
040114GK0	ARGENTINE REPUBLIC GOVERNMENT	STEP 12/31/2038 DD 09/30/2005	613,004.08	592,245.00	963,000.00
LAB0R1549	ARGENTINE REPUBLIC GOVERNMENT	VAR RT 12/15/2035	1,391,423.08	1,156,031.52	12,044,222.00
G0464B107	ARGO GROUP INTERNATIONAL HOLDI		1,298,458.00	1,312,398.50	19,915.00
040221103	ARGOS THERAPEUTICS INC		10,892.85	10,569.30	2,157.00
04033A100	ARIAD PHARMACEUTICALS INC		443,030.60	391,984.40	31,510.00
040413106	ARISTA NETWORKS INC		833,163.36	967,893.54	10,002.00
AA6253980	ARISTOCRAT LEISURE LTD		793,608.31	1,192,535.86	106,253.00
040555CN2	ARIZONA PUBLIC SERVICE CO	4.500% 04/01/2042 DD 01/13/12	134,461.25	131,275.00	125,000.00
EFB0Z5YZ7	ARKEMA SA		984,475.47	1,337,892.49	13,648.00
041356205	ARLINGTON ASSET INVESTMENT COR		248,938.11	231,592.14	15,627.00
04208T108	ARMADA HOFFLER PROPERTIES INC		99,133.97	99,819.07	6,851.00
042315507	ARMOUR RESIDENTIAL REIT INC		563,327.64	550,882.62	25,398.00
04238R106	ARMSTRONG FLOORING INC		286,984.81	307,032.11	15,421.00
04247X102	ARMSTRONG WORLD INDUSTRIES INC		5,877,645.61	6,002,647.20	143,604.00
04269X105	ARRAY BIOPHARMA INC		847,383.94	939,281.82	106,858.00
G0551A103	ARRIS INTERNATIONAL PLC		1,225,404.26	1,204,567.27	39,979.00
042735BC3	ARROW ELECTRONICS INC	4.500% 03/01/2023 DD 02/20/13	95,473.10	96,805.95	95,000.00
042735100	ARROW ELECTRONICS INC		894,009.31	1,373,238.00	19,260.00
042744102	ARROW FINANCIAL CORP		300,748.80	317,196.00	7,832.00
04280A100	ARROWHEAD PHARMACEUTICALS INC		48,836.58	17,125.95	11,049.00
043113208	ARTESIAN RESOURCES CORP		170,792.94	171,869.14	5,381.00
043126AA9	ARTESYN EMBEDDED TECHNOLO 144A	9.750% 10/15/2020 DD 10/10/13	738,575.00	663,375.00	725,000.00
363576109	ARTHUR J GALLAGHER & CO		1,559,434.73	1,927,456.20	37,095.00
04316A108	ARTISAN PARTNERS ASSET MANAGEM		291,838.46	217,175.00	7,300.00
ESB39VJC3	ARYZTA AG		885,765.40	790,694.45	17,918.00
FJ6055209	ASAHI GLASS CO LTD		1,575,160.20	1,494,611.44	219,000.00
FJ6054400	ASAHI GROUP HOLDINGS LTD		1,972,897.83	2,382,278.12	75,300.00
FJ6054608	ASAHI KASEI CORP		1,661,287.94	2,228,940.78	255,000.00
043436104	ASBURY AUTOMOTIVE GROUP INC		168,948.00	178,189.60	2,888.00
04351G101	ASCENA RETAIL GROUP INC		554,523.12	543,116.79	87,741.00
FM6563874	ASCENDAS REAL ESTATE INVESTMEN		600,565.63	569,968.45	362,746.00
043632108	ASCENT CAPITAL GROUP INC		139,019.66	115,153.32	7,082.00
04364TAF5	ASCENTIUM EQUIPMENT 1A D 144A	5.230% 12/10/2020 DD 04/27/16	124,530.55	124,447.32	122,000.00
04364FAG3	ASCENTIUM EQUIPMENT 1A E 144A	5.920% 06/12/2023 DD 03/05/15	391,920.35	404,402.88	392,000.00
04364UAE5	ASCENTIUM EQUIPMENT 2A C 144A	3.260% 09/12/2022 DD 10/26/16	204,953.90	201,430.95	205,000.00
04364UAF2	ASCENTIUM EQUIPMENT 2A D 144A	4.200% 09/12/2022 DD 10/26/16	314,967.40	309,616.65	315,000.00
04390AAG2	ASCENTIUM EQUIPMENT 2A E 144A	6.520% 10/12/2021 DD 10/28/15	1,502,517.99	1,564,833.42	1,503,000.00
04363UAB2	ASCIANO FINANCE LTD 144A	4.625% 09/23/2020 DD 09/23/10	1,038,297.50	1,034,610.00	1,000,000.00
044102101	ASHFORD HOSPITALITY PRIME INC		204,158.50	218,741.25	16,025.00
044103109	ASHFORD HOSPITALITY TRUST INC		350,920.79	419,590.96	54,071.00
044186104	ASHLAND GLOBAL HOLDINGS INC		984,312.48	1,435,852.02	13,138.00
EX0053671	ASHTREAD GROUP PLC		1,611,513.21	1,979,522.92	101,393.00
045167DA8	ASIAN DEVELOPMENT BANK	1.125% 06/05/2018 DD 06/05/15	115,277.15	114,657.30	115,000.00
045167CW1	ASIAN DEVELOPMENT BANK	2.000% 01/22/2025 DD 01/22/15	242,687.50	239,345.00	250,000.00
045167CF8	ASIAN DEVELOPMENT BANK	1.375% 03/23/2020 DD 01/23/13	246,895.00	246,850.00	250,000.00
045167AY9	ASIAN DEVELOPMENT BANK	5.593% 07/16/2018 DD 07/16/98	57,394.15	58,246.10	55,000.00
045167CM3	ASIAN DEVELOPMENT BANK	1.875% 04/12/2019 DD 01/29/14	152,922.00	151,005.00	150,000.00
FK6200208	ASIANA AIRLINES INC		211,701.28	194,812.58	55,757.00
FJ6057379	ASICS CORP		618,820.36	638,629.08	31,900.00
FH6002452	ASM PACIFIC TECHNOLOGY LTD		318,721.45	398,398.07	37,600.00
ENB929F49	ASML HOLDING NV		8,344,047.00	11,538,455.66	102,574.00
G05384105	ASPEN INSURANCE HOLDINGS LTD		476,592.99	767,415.00	13,953.00

KSB09C0Z3	ASPEN PHARMACARE HOLDINGS LTD		3,374,586.20	2,684,543.52	129,456.00
045327103	ASPEN TECHNOLOGY INC		585,683.36	615,040.64	11,248.00
ENBD9PNF3	ASR NEDERLAND NV		5,189,218.29	5,784,848.10	242,680.00
SSBYPC1T6	ASSA ABLOY AB		2,745,448.53	3,640,323.95	195,570.00
045424EY0	ASSET SECURITIZATION COR D4 B5	7.525% 04/14/2029 DD 03/27/97	1,617,689.53	2,250,097.00	2,258,000.00
EI4056715	ASSICURAZIONI GENERALI SPA		8,939,967.92	8,991,973.98	603,769.00
045487105	ASSOCIATED BANC-CORP		386,046.92	670,629.70	27,151.00
EX0673122	ASSOCIATED BRITISH FOODS PLC		2,100,094.05	2,399,638.66	70,747.00
045528106	ASSOCIATED CAPITAL GROUP INC		106,352.00	102,754.80	3,128.00
04621XAE8	ASSURANT INC	2.500% 03/15/2018 DD 03/28/13	1,149,755.00	1,146,860.75	1,135,000.00
04621X108	ASSURANT INC		803,942.78	1,296,604.18	13,963.00
G0585R106	ASSURED GUARANTY LTD		638,876.17	1,154,893.29	30,577.00
046224101	ASTEC INDUSTRIES INC		538,007.82	567,271.14	8,409.00
FJ6985389	ASTELLAS PHARMA INC		4,268,671.27	5,606,771.73	402,800.00
04624N107	ASTERIAS BIOTHERAPEUTICS INC		18,820.60	15,571.00	3,385.00
046265104	ASTORIA FINANCIAL CORP		1,027,349.95	1,186,382.45	63,613.00
FLB800MQ8	ASTRA INTERNATIONAL TBK PT		1,336,332.61	1,662,732.97	2,707,100.00
046353AM0	ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	60,349.20	60,225.00	60,000.00
046353AD0	ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	68,164.20	84,279.00	65,000.00
046353AL2	ASTRAZENECA PLC	3.375% 11/16/2025 DD 11/16/15	85,013.60	84,412.65	85,000.00
046353AF5	ASTRAZENECA PLC	1.950% 09/18/2019 DD 09/18/12	295,278.00	300,420.00	300,000.00
046353AK4	ASTRAZENECA PLC	2.375% 11/16/2020 DD 11/16/15	758,070.00	747,450.00	750,000.00
EX0989528	ASTRAZENECA PLC		13,063,523.01	13,468,760.31	245,637.00
046433108	ASTRONICS CORP		98,613.44	94,481.28	2,792.00
AA6129222	ASX LTD		1,200,432.88	1,318,284.50	36,602.00
04650Y100	AT HOME GROUP INC		47,757.36	59,412.43	4,061.00
001957BD0	AT&T CORP	VAR RT 11/15/2031 DD 05/15/02	35,009.40	41,175.00	30,000.00
00206RCP5	AT&T INC	4.500% 05/15/2035 DD 05/04/15	74,655.75	72,462.75	75,000.00
00206RCR1	AT&T INC	2.800% 02/17/2021 DD 02/09/16	122,710.80	119,047.20	120,000.00
00206RCW0	AT&T INC	1.750% 01/15/2018 DD 01/15/16	125,807.50	125,076.25	125,000.00
00206RCN0	AT&T INC	3.400% 05/15/2025 DD 05/04/15	150,075.00	144,573.00	150,000.00
00206RDJ8	AT&T INC	4.500% 03/09/2048 DD 09/07/16	167,713.53	147,365.48	164,000.00
00206RCE0	AT&T INC	3.900% 03/11/2024 DD 03/10/14	351,753.50	353,902.50	350,000.00
00206RCA8	AT&T INC	2.375% 11/27/2018 DD 11/27/13	375,911.25	378,277.50	375,000.00
00206RBH4	AT&T INC	4.300% 12/15/2042 DD 06/15/13	1,187,950.00	1,118,975.00	1,250,000.00
00206RC9S	AT&T INC	3.600% 02/17/2023 DD 02/09/16	1,185,709.80	1,139,627.60	1,130,000.00
00206RBK7	AT&T INC	4.350% 06/15/2045 DD 06/15/13	1,372,162.50	1,238,531.70	1,390,000.00
00206RCL4	AT&T INC	2.450% 06/30/2020 DD 05/04/15	2,565,405.60	2,507,400.75	2,525,000.00
00206R102	AT&T INC		42,676,745.18	55,821,900.90	1,312,530.00
00206RCM2	AT&T INC	3.000% 06/30/2022 DD 05/04/15	150,070.50	147,241.50	150,000.00
00206RDF6	AT&T INC	6.000% 08/15/2040 DD 02/15/16	250,023.55	258,290.85	235,000.00
00206RDH2	AT&T INC	5.150% 03/15/2042 DD 03/15/16	103,066.00	99,617.00	100,000.00
046513107	ATARA BIOTHERAPEUTICS INC		276,905.05	217,842.20	15,341.00
NC2060613	ATCO LTD	CL 1 NON-VTG	565,959.60	497,269.39	14,932.00
SNB12TR10	ATEA ASA		12,907,254.05	13,105,765.82	1,419,000.00
04685W103	ATHENAHEALTH INC		1,090,865.59	941,797.35	8,955.00
04744L106	ATHERSYS INC		25,191.58	21,294.54	13,918.00
047649108	ATKORE INTERNATIONAL GROUP INC		95,352.36	107,642.82	4,502.00
EI7667161	ATLANTIA SPA		5,594,290.47	5,454,016.22	232,296.00
048269203	ATLANTIC CAPITAL BANCSHARES IN		163,710.80	195,016.00	10,264.00
04878Q863	ATLANTIC POWER CORP		219,809.20	211,355.00	84,542.00
G00349103	ATLANTICA YIELD PLC		731,372.46	787,099.95	40,677.00
049164205	ATLAS AIR WORLDWIDE HOLDINGS I		861,704.10	883,733.90	16,946.00
SSBXC8BS2	ATLAS COPCO AB		3,134,213.44	3,955,030.22	129,477.00
SSBXC8BW3	ATLAS COPCO AB		1,732,850.42	2,042,577.68	74,642.00
G06207115	ATLAS FINANCIAL HOLDINGS INC		78,680.00	81,152.80	4,496.00
G06242104	ATLISSIAN CORP PLC		88,012.75	84,280.00	3,500.00
049560AM7	ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14	100,783.00	99,463.00	100,000.00
049560105	ATMOS ENERGY CORP		1,055,450.72	1,586,661.70	21,398.00
00215F107	ATN INTERNATIONAL INC		512,851.50	584,147.70	7,290.00
EF5654787	ATOS SE		1,263,654.76	1,870,411.64	17,689.00
04963C209	ATRICURE INC		3,173,092.66	3,106,424.38	158,734.00
049904105	ATRION CORP		94,560.00	99,918.40	197.00
04973PAB5	ATTENTUS CDO III L 3A A1B 144A	VAR RT 10/11/2042 DD 01/18/07	593,755.47	625,325.37	661,370.04
050095108	ATWOOD OCEANICS INC		336,976.00	553,061.86	42,122.00
FA6288197	AU OPTRONICS CORP		948,243.95	1,221,775.41	3,337,000.00
ANBKX3XG0	AUCKLAND INTERNATIONAL AIRPORT		646,463.95	824,265.26	189,133.00
05070R104	AUDENTES THERAPEUTICS INC		26,451.99	27,350.19	1,497.00
AAB87CVM3	AURIZON HOLDINGS LTD		1,652,200.45	1,536,657.14	420,230.00
AABPXRTJ7	AUSNET SERVICES		396,828.38	419,988.75	367,098.00
052451AR2	AUSTIN TX RENTAL CAR SPL FAC R	5.750% 11/15/2042 DD 02/21/13	931,023.00	989,595.00	900,000.00
052528AH9	AUSTRALIA & NEW ZEALAND B 144A	4.500% 03/19/2024 DD 03/19/14	2,055,060.00	2,047,920.00	2,000,000.00
05253JAK7	AUSTRALIA & NEW ZEALAND BANKIN	2.700% 11/16/2020 DD 11/16/15	99,819.00	100,420.00	100,000.00
AA6065582	AUSTRALIA & NEW ZEALAND BANKIN		11,560,269.61	12,484,840.59	566,794.00
AAB4RNSX6	AUSTRALIA GOVERNMENT BOND REGS	3.000% 09/20/2025	1,107,978.28	1,012,429.38	1,000,000.00
EXBVYVFW2	AUTO TRADER GROUP PLC		1,177,739.02	1,072,675.91	212,251.00
05275N205	AUTOBYTEL INC		68,860.35	69,065.75	5,135.00
052769106	AUTODESK INC		8,583,146.17	11,012,910.03	148,803.00
053015103	AUTOMATIC DATA PROCESSING INC		13,125,011.88	27,863,658.00	271,100.00
05329WAJ1	AUTONATION INC	6.750% 04/15/2018 DD 04/14/10	57,937.50	52,749.00	50,000.00
05329W102	AUTONATION INC		679,506.82	747,799.15	15,371.00
05329WAL6	AUTONATION INC	3.350% 01/15/2021 DD 09/21/15	821,394.25	813,920.40	810,000.00
053332AT9	AUTOZONE INC	3.125% 04/21/2026 DD 04/21/16	803,053.30	769,856.00	800,000.00
053332102	AUTOZONE INC		3,047,556.54	4,903,806.11	6,209.00
053332AL6	AUTOZONE INC	4.000% 11/15/2020 DD 11/15/10	150,643.50	157,425.00	150,000.00
053332AR3	AUTOZONE INC	3.250% 04/15/2025 DD 04/29/15	75,462.75	73,608.00	75,000.00
00234P102	AV HOMES INC		103,779.90	101,530.80	6,426.00
053484101	AVALONBAY CMNTYS INC COM		11,414,193.04	14,032,760.10	79,214.00
05348EAS8	AVALONBAY COMMUNITIES INC	3.625% 10/01/2020 DD 09/20/13	52,189.00	51,919.00	50,000.00
05348EAV1	AVALONBAY COMMUNITIES INC	3.450% 06/01/2025 DD 05/13/15	139,750.80	140,161.00	140,000.00
FAB284BS7	AVALUE TECHNOLOGY INC		249,233.10	216,500.67	112,000.00
05351W103	AVANGRID INC		507,596.77	554,714.72	14,644.00
05352KAB4	AVANT LOANS FUNDING T A B 144A	7.650% 06/15/2020 DD 02/26/16	441,948.15	451,781.46	442,000.00

05352LAB2	AVANT LOANS FUNDING T B B 144A	7.800% 09/15/2020 DD 04/28/16	1,183,877.93	1,215,506.24	1,184,000.00
05352LACO	AVANT LOANS FUNDING T B C 144A	10.600% 04/15/2022 DD 04/28/16	600,942.42	629,385.80	610,000.00
05357HAN0	AVENTURA MALL TRUST AVM E 144A	VAR RT 12/05/2032 DD 12/01/13	1,500,978.60	1,670,443.50	1,650,000.00
053611109	AVERY DENNISON CORP		801,343.87	1,323,155.46	18,843.00
05366U100	AVEXIS INC		42,866.15	33,458.73	701.00
05367G100	AVIANCA HOLDINGS SA	ADR	4,805,995.69	3,187,899.80	330,695.00
05367P100	AVID TECHNOLOGY INC		49,074.48	46,138.40	10,486.00
053734109	AVINGER INC		11,311.90	10,208.30	2,759.00
053774105	AVIS BUDGET GROUP INC		485,375.89	558,122.88	15,216.00
05377RBK9	AVIS BUDGET RENTAL C 2A C 144A	4.000% 05/21/2018 DD 09/09/13	137,243.23	136,918.14	136,666.67
05377RBJ2	AVIS BUDGET RENTAL C 3A C 144A	4.230% 03/20/2019 DD 09/09/13	330,850.62	330,700.93	329,000.00
05379B107	AVISTA CORP		1,742,323.52	1,749,322.56	43,744.00
EX0216237	AVIVA PLC		16,529,522.39	13,444,502.45	2,236,947.00
053807103	AVNET INC		989,237.66	1,293,182.82	27,162.00
054303102	AVON PRODUCTS INC		1,377,983.45	1,274,318.64	252,841.00
002444107	AVX CORP		484,801.90	502,817.10	32,170.00
EF7088422	AXA SA		22,479,460.87	26,857,229.63	1,061,627.00
054536AA5	AXA SA US\$ SUB NT	8.600% 12/15/2030 DD 12/15/00	27,058.20	27,500.00	20,000.00
G0750C108	AXALTA COATING SYSTEMS LTD		12,127,658.30	12,106,828.80	445,104.00
054540208	AXCELIS TECHNOLOGIES INC		281,301.75	293,400.75	20,165.00
ED4647316	AXEL SPRINGER SE		279,950.67	314,023.36	6,454.00
G0692U109	AXIS CAPITAL HOLDINGS LTD		860,628.99	1,345,018.89	20,607.00
05463X106	AXOGEN INC		34,193.80	34,578.00	3,842.00
G0750W104	AXOVANT SCIENCES LTD		47,550.72	43,941.96	3,538.00
05464T104	AXSOME THERAPEUTICS INC		12,585.60	11,178.00	1,656.00
EIB019M67	AZIMUT HOLDING SPA		18,096,768.57	16,639,674.82	994,700.00
FZB5MN1W9	AZRIELI GROUP LTD		224,394.32	244,702.84	5,636.00
002474104	AZZ INC		240,739.20	239,241.60	3,744.00
05508R106	B&G FOODS INC		393,733.55	416,056.20	9,499.00
05580M108	B. RILEY FINANCIAL INC		109,528.90	119,574.45	6,481.00
073302101	B/E AEROSPACE INC		913,060.52	1,301,307.80	21,620.00
LBB1LH3Y2	B2W CIA DIGITAL		4,465,097.46	2,281,253.02	727,921.00
05522RCU0	BA CREDIT CARD TRUST A2 A	1.360% 09/15/2020 DD 04/29/15	3,124,071.16	3,123,562.50	3,125,000.00
05614L100	BABCOCK & WILCOX ENTERPRISES I		495,582.08	524,343.54	31,606.00
EX0969702	BABCOCK INTERNATIONAL GROUP PL		773,166.76	603,118.31	51,217.00
056525108	BADGER METER INC		142,568.40	149,869.20	4,056.00
EX0263494	BAE SYSTEMS PLC		9,749,989.84	12,553,882.80	1,717,623.00
05674RAG9	BAHRAIN GOVERNMENT INTERN 144A	7.000% 10/12/2028 DD 10/12/16	319,147.25	322,825.60	316,000.00
056752AD0	BAIDU INC	2.750% 06/09/2019 DD 06/09/14	400,896.00	404,200.00	400,000.00
056752108	BAIDU INC	ADR	8,807,942.23	12,891,388.10	78,410.00
057224107	BAKER HUGHES INC		4,733,069.70	6,006,411.53	92,449.00
057665200	BALCHEM CORP		356,484.80	381,584.24	4,547.00
057755209	BALDWIN & LYONS INC		165,391.85	157,575.60	6,253.00
058498106	BALL CORP		1,900,871.04	2,708,375.46	36,078.00
ES7124591	BALOISE HOLDING AG		961,073.59	1,219,566.39	9,661.00
05524NAA3	BAMLL RE-REMIC TR CS1 AJA 144A	VAR RT 11/17/2017 DD 08/01/16	1,665,689.10	1,568,253.25	1,855,921.00
05947UQA9	BANC OF AMERICA MERRI 1 F 144A	VAR RT 11/10/2039 DD 03/01/04	149,846.15	163,012.28	162,641.46
05947U2X5	BANC OF AMERICA MERRILL LY 5 D	VAR RT 10/10/2045 DD 10/01/05	236,878.05	233,912.21	233,998.79
05948XT27	BANC OF AMERICA MORTGAGE A 2A2	VAR RT 02/25/2034 DD 01/01/04	160,522.88	160,911.84	163,070.90
05990K106	BANC OF CALIFORNIA INC		217,397.20	254,854.15	14,689.00
059438AH4	BANC ONE CORP SUB DEB	7.625% 10/15/2026 DD 10/29/96	65,879.67	76,570.20	60,000.00
05945F103	BANCFIRST CORP		447,196.40	503,772.70	5,414.00
LBB23DMP7	BANCO ABC BRASIL SA		1,889,828.83	1,485,468.63	347,075.00
EE5501908	BANCO BILBAO VIZCAYA ARGENTARI		10,197,411.33	8,522,607.92	1,259,778.00
059460303	BANCO BRADESCO SA	ADR	2,786,533.86	2,742,395.76	314,856.00
EEB1X8QN0	BANCO DE SABADELL SA		2,082,630.91	1,281,421.69	918,296.00
EP4058061	BANCO ESPIRITO SANTO SA		84,227.36	9.81	92,968.00
P16994132	BANCO LATINOAMERICANO DE COMER		604,804.96	616,532.48	20,942.00
05970AAB8	BANCO NACIONAL DE COMERCIO 144A	VAR RT 08/11/2026 DD 08/11/16	508,832.18	483,105.00	516,000.00
P14517AB5	BANCO NACIONAL DE COMERCIO REGS	VAR RT 08/11/2026 DD 08/11/16	592,874.60	569,240.00	608,000.00
059613AC3	BANCO NACIONAL DE COSTA R 144A	5.875% 04/25/2021 DD 04/25/16	304,024.00	307,668.75	305,000.00
EEBBHXP2	BANCO POPULAR ESPANOL SA		2,056,961.03	593,709.26	613,171.00
05965X109	BANCO SANTANDER CHILE	ADR	3,783,028.02	3,674,160.00	168,000.00
05967PAE4	BANCO SANTANDER CHILE 144A	VAR RT 04/11/2017 DD 04/15/14	1,000,000.00	998,800.00	1,000,000.00
EE5705947	BANCO SANTANDER SA		17,891,889.10	14,581,576.39	2,787,795.00
05969A105	BANCORP INC/THE		249,953.16	273,245.04	34,764.00
059692103	BANCORPSOUTH INC		1,719,968.75	1,857,566.25	59,825.00
FJB0JDQD7	BANDAI NAMCO HOLDINGS INC		886,472.76	1,186,200.58	42,900.00
FB6077010	BANGKOK BANK PCL		527,354.89	573,652.99	127,200.00
FB6368369	BANGKOK BANK PCL		5,226,867.38	4,241,545.13	952,300.00
FB6077002	BANGKOK BANK PCL		3,141,193.87	1,804,761.19	405,200.00
FZ6075805	BANK HAPOLIM BM		818,308.15	1,124,114.79	188,840.00
FZ6076423	BANK LEUMI LE-ISRAEL BM		1,174,298.38	1,287,772.74	312,496.00
063750103	BANK MUTUAL CORP		245,809.80	267,000.30	28,254.00
590188JN9	BANK OF AMERICA CORP	6.875% 11/15/2018 DD 11/24/98	64,016.40	65,239.80	60,000.00
06051GFN4	BANK OF AMERICA CORP	2.250% 04/21/2020 DD 04/21/15	99,761.00	99,417.00	100,000.00
06051GFL8	BANK OF AMERICA CORP	4.250% 10/22/2026 DD 10/22/14	99,692.00	101,211.00	100,000.00
06051GF2	BANK OF AMERICA CORP	3.500% 04/19/2026 DD 04/19/16	145,350.90	143,067.15	145,000.00
06051GFG9	BANK OF AMERICA CORP	4.875% 04/01/2044 DD 04/01/14	154,731.00	162,760.50	150,000.00
06051GFP9	BANK OF AMERICA CORP	3.950% 04/21/2025 DD 04/21/15	290,614.80	288,692.10	290,000.00
59022CAJ2	BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	462,474.00	468,920.00	400,000.00
06051GEN5	BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	462,158.05	489,503.25	405,000.00
06048WBN9	BANK OF AMERICA CORP	VAR RT 04/13/2017 DD 04/13/10	727,007.50	715,663.62	714,000.00
060505DB7	BANK OF AMERICA CORP	5.490% 03/15/2019 DD 03/15/07	1,479,380.25	1,416,234.75	1,335,000.00
06051GFD6	BANK OF AMERICA CORP	2.650% 04/01/2019 DD 04/01/14	1,741,441.50	1,748,268.80	1,730,000.00
06051GEH8	BANK OF AMERICA CORP	5.000% 05/13/2021 DD 05/13/11	4,586,080.00	4,356,160.00	4,000,000.00
060505104	BANK OF AMERICA CORP		23,653,484.70	48,378,203.90	2,189,059.00
06048WCC2	BANK OF AMERICA CORP	VAR RT 05/28/2020 DD 05/28/10	274,755.00	275,310.00	276,000.00
06051GEC9	BANK OF AMERICA CORP	5.625% 07/01/2020 DD 06/22/10	114,950.00	109,955.00	100,000.00
06051GEM7	BANK OF AMERICA CORP	5.700% 01/24/2022 DD 01/24/12	166,666.50	168,486.00	150,000.00
06051GFC8	BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	409,586.35	427,085.10	390,000.00
06051GFF1	BANK OF AMERICA CORP	4.000% 04/01/2024 DD 04/01/14	1,167,749.00	1,134,474.00	1,100,000.00
06051GFH7	BANK OF AMERICA CORP	4.200% 08/26/2024 DD 08/26/14	298,408.32	305,610.00	300,000.00

06051GFW4	BANK OF AMERICA CORP	2.625% 04/19/2021 DD 04/19/16	396,797.40	392,290.30	395,000.00
06053FAA7	BANK OF AMERICA CORP	4.100% 07/24/2023 DD 07/23/13	1,299,870.00	1,357,980.00	1,300,000.00
59018YN64	BANK OF AMERICA CORP	6.875% 04/25/2018 DD 04/25/08	533,467.86	515,511.35	485,000.00
06050TME9	BANK OF AMERICA NA	2.050% 12/07/2018 DD 12/07/15	249,700.00	251,340.00	250,000.00
06050TKN1	BANK OF AMERICA NA	5.300% 03/15/2017 DD 03/13/07	1,226,366.20	1,123,641.25	1,115,000.00
06050TKX9	BANK OF AMERICA NA	VAR RT 06/15/2017 DD 06/19/07	847,658.25	849,532.50	850,000.00
FHB154562	BANK OF CHINA LTD		145.27	177.48	400.00
FH6075649	BANK OF EAST ASIA LTD/THE		963,878.76	959,207.55	250,400.00
062540109	BANK OF HAWAII CORP		610,416.80	883,263.71	9,959.00
EZ3070735	BANK OF IRELAND		3,710,582.00	3,473,210.90	14,072,322.00
FJ6075751	BANK OF KYOTO LTD/THE		423,092.40	342,332.93	46,000.00
063425102	BANK OF MARIN BANCORP		270,080.80	288,486.00	4,136.00
06366RE76	BANK OF MONTREAL	1.400% 04/10/2018 DD 04/10/15	150,280.50	149,613.00	150,000.00
06367THQ6	BANK OF MONTREAL	1.500% 07/18/2019 DD 07/18/16	564,457.60	557,598.50	565,000.00
NC2076007	BANK OF MONTREAL		7,218,935.82	8,860,633.25	123,046.00
06406FAD5	BANK OF NEW YORK MELLON CORP/T	2.200% 08/16/2023 DD 08/16/16	1,497,390.00	1,431,135.00	1,500,000.00
064058100	BANK OF NEW YORK MELLON CORP/T		6,494,175.14	10,556,548.28	222,806.00
06406HDC0	BANK OF NEW YORK MELLON CORP/T	VAR RT 05/22/2018 DD 05/29/15	1,250,487.50	1,251,875.00	1,250,000.00
NC2076288	BANK OF NOVA SCOTIA		11,774,166.85	13,039,698.24	233,907.00
064159CU8	BANK OF NOVA SCOTIA/THE	2.050% 10/30/2018 DD 10/30/13	395,540.00	401,608.00	400,000.00
064159HT6	BANK OF NOVA SCOTIA/THE	1.650% 06/14/2019 DD 06/14/16	3,965,554.40	3,923,726.40	3,960,000.00
NABD8FF06	BANK OF NT BUTTERFIELD & SON L		246,491.88	243,156.96	7,734.00
AA6076241	BANK OF QUEENSLAND LTD		595,720.91	544,299.81	63,327.00
063904106	BANK OF THE OZARKS INC		9,009,440.02	10,225,284.06	194,434.00
06538PAC6	BANK OF TOKYO-MITSUBISHI 144A	2.750% 09/14/2020 DD 09/14/15	299,778.00	300,231.00	300,000.00
FL6709099	BANK RAKYAT INDONESIA PERSERO		4,796,299.05	4,390,251.77	5,066,200.00
FLB548673	BANK TABUNGAN NEGARA PERSERO T		561,027.93	577,139.31	4,468,700.00
06643P104	BANKFINANCIAL CORP		150,323.25	156,336.18	10,549.00
EEB9FLK42	BANKIA SA		1,414,378.98	981,701.51	958,541.00
EE5474007	BANKINTER SA		1,033,047.33	1,036,207.66	133,481.00
06647F102	BANKRATE INC		346,187.70	362,594.70	32,814.00
06652K103	BANKUNITED INC		547,956.84	673,708.75	17,875.00
06654A103	BANKWELL FINANCIAL GROUP INC		93,711.80	112,385.00	3,458.00
06652V208	BANNER CORP		1,026,205.68	1,157,722.64	20,744.00
066849100	BAR HARBOR BANKSHARES		170,280.00	195,378.24	4,128.00
06739FHU8	BARCLAYS BANK PLC	VAR RT 02/17/2017 DD 02/20/14	2,255,350.00	2,250,765.00	2,250,000.00
06741X5J3	BARCLAYS BANK PLC/NY	VAR RT 12/06/2017 DD 12/06/16	700,000.00	700,000.00	700,000.00
06741X4W5	BARCLAYS BANK PLC/NY	VAR RT 11/06/2017 DD 10/06/16	1,100,000.00	1,100,979.00	1,100,000.00
06742LAE3	BARCLAYS DRYROCK ISSUANCE 3 A	2.410% 07/15/2022 DD 09/18/14	509,218.75	505,745.00	500,000.00
06738EAL9	BARCLAYS PLC	3.250% 01/12/2021 DD 01/12/16	366,226.40	365,354.05	365,000.00
EX3134866	BARCLAYS PLC		17,906,468.81	15,436,155.56	5,590,663.00
KS6079120	BARLOWORLD LTD		351,621.68	366,416.82	42,500.00
06777U101	BARNES & NOBLE EDUCATION INC		304,154.22	318,017.22	27,726.00
067774109	BARNES & NOBLE INC		509,058.40	487,210.40	43,696.00
067806109	BARNES GROUP INC		1,559,140.47	1,646,280.14	34,717.00
068323104	BARRACUDA NETWORKS INC		1,409,028.65	1,256,376.61	58,627.00
EX0081185	BARRATT DEVELOPMENTS PLC		1,610,640.78	1,044,134.46	182,744.00
068463108	BARRETT BUSINESS SERVICES INC		57,214.17	65,830.70	1,027.00
067901AQ1	BARRICK GOLD CORP	4.100% 05/01/2023 DD 05/02/13	182,517.10	174,392.80	170,000.00
NC2024643	BARRICK GOLD CORP		14,366,441.91	11,716,228.46	731,133.00
06849RAF9	BARRICK NORTH AMERICA FINANCE	4.400% 05/30/2021 DD 06/01/11	72,683.15	78,814.50	75,000.00
ES5476928	BARRY CALLEBAUT AG		497,835.59	534,516.65	436.00
ED5086571	BASF SE		16,950,805.12	20,093,606.05	215,724.00
070203104	BASSETT FURNITURE INDUSTRIES I		122,325.30	124,579.20	4,098.00
07177MAN3	BAXALTA INC	5.250% 06/23/2045 DD 12/23/15	32,461.20	32,022.60	30,000.00
07177MAB9	BAXALTA INC	4.000% 06/23/2025 DD 12/23/15	62,659.80	60,175.20	60,000.00
071813109	BAXTER INTERNATIONAL INC		3,584,141.00	4,667,804.82	105,273.00
072024ND0	BAY AREA CA TOLL AUTH TOLL BRI	6.263% 04/01/2049 DD 11/05/09	105,129.00	101,889.00	75,000.00
ED5069213	BAYER AG		29,349,401.76	35,958,219.70	343,909.00
ED5756025	BAYERISCHE MOTOREN WERKE AG		5,575,060.42	6,095,634.93	65,118.00
ED5756033	BAYERISCHE MOTOREN WERKE AG		664,012.24	676,933.91	8,828.00
073271108	BAZAARVOICE INC		278,329.80	275,489.70	56,802.00
05531FAS2	BB&T CORP	2.450% 01/15/2020 DD 12/08/14	249,085.00	251,960.00	250,000.00
05531FAU7	BB&T CORP	2.625% 06/29/2020 DD 06/29/15	395,197.00	393,053.70	390,000.00
054937107	BB&T CORP		5,601,461.52	8,070,089.62	171,631.00
EXB1FP891	BBA AVIATION PLC		3,992,815.81	5,209,587.64	1,488,200.00
05546KAA3	BBCMS TRUST 2015- RRMZ M1 144A	VAR RT 05/15/2020 DD 06/04/15	1,577,143.11	1,577,143.10	1,577,143.10
05546KAC9	BBCMS TRUST 2015- RRMZ M2 144A	VAR RT 05/15/2020 DD 06/04/15	1,872,857.43	1,881,285.32	1,872,857.45
05547GAJ2	BBCMS TRUST 2015-ST STP E 144A	VAR RT 09/10/2028 DD 10/06/15	2,136,544.22	2,173,647.42	2,322,000.00
05532AAA1	BCAP LLC 2009-RR7 RR7 1A1 144A	VAR RT 12/26/2046 DD 07/01/09	287,839.06	237,310.10	8,044,410.29
05490PAE0	BCC FUNDING CORP X 1 D 144A	4.544% 12/21/2020 DD 06/25/15	337,991.45	331,322.13	338,000.00
NCB188TH2	BCE INC	NEW	1,273,855.28	1,254,284.02	28,986.00
09774XBU5	BCMSC TRUST 2001-A A A	VAR RT 12/15/2030 DD 01/01/01	32,748.81	32,121.58	31,102.65
07368RAB7	BEACON ROOFING 9/15 COV-LITE	TL	-	518,877.22	514,800.00
073685109	BEACON ROOFING SUPPLY INC		409,583.40	398,090.87	8,641.00
073844102	BEAR STATE FINANCIAL INC		95,122.00	97,034.00	9,560.00
07384MTJ1	BEAR STEARNS ARM TRUST 2 1 2A1	VAR RT 04/25/2033 DD 02/01/03	1,235.93	1,303.40	1,326.74
07384MB68	BEAR STEARNS ARM TRUST 2 9 2A1	VAR RT 02/25/2034 DD 12/01/03	12,746.65	12,961.41	12,986.08
07388PAL5	BEAR STEARNS COMME PW14 B 144A	5.333% 12/11/2038 DD 12/01/06	892,298.43	986,164.40	995,000.00
07387MAH2	BEAR STEARNS COMMERCIA PW11 AJ	VAR RT 03/11/2039 DD 03/01/06	1,560,500.00	1,773,891.00	1,850,000.00
07388LAH3	BEAR STEARNS COMMERCIA PW13 AJ	VAR RT 09/11/2041 DD 09/01/06	36,226.31	36,223.59	36,248.97
07388PAH4	BEAR STEARNS COMMERCIA PW14 AJ	5.273% 12/11/2038 DD 12/01/06	568,600.65	589,783.24	589,076.35
07388YAH5	BEAR STEARNS COMMERCIA PW16 AJ	VAR RT 06/11/2040 DD 06/01/07	928,862.50	933,729.30	930,000.00
073945AH0	BEAR STEARNS COMMERCIAL T28 AJ	VAR RT 09/11/2042 DD 10/01/07	230,585.78	210,458.82	209,000.00
073902RU4	BEAR STEARNS COS LLC/THE	7.250% 02/01/2018 DD 02/01/08	382,204.80	380,966.40	360,000.00
07556Q881	BEAZER HOMES USA INC		291,808.27	289,846.90	21,793.00
82524RAD7	BECKMAN COULTER INC A A 144A	7.498% 12/15/2018 DD 04/11/00	559,921.97	552,539.87	536,024.94
075887109	BECTION DICKINSON AND CO		4,931,860.97	7,306,218.15	44,133.00
075896100	BED BATH & BEYOND INC		1,812,948.91	1,279,631.68	31,487.00
075896AC4	BED BATH & BEYOND INC	5.165% 08/01/2044 DD 07/17/14	1,753,690.00	1,592,640.00	1,750,000.00
ED5107401	BEIERSDORF AG		6,250,075.77	8,100,619.44	95,287.00
077347300	BEL FUSE INC		185,068.80	198,563.40	6,426.00
077454106	BELDEN INC		440,246.94	453,031.43	6,059.00

078769AB2	BELLEMEADE RE LTD 1A M2 144A	VAR RT 07/25/2025 DD 07/29/15	194,000.00	196,269.80	194,000.00
079481107	BELLICUM PHARMACEUTICALS INC		154,689.88	93,555.78	6,869.00
G1154H107	BELMOND LTD		737,294.25	771,990.45	57,827.00
081437105	BEMIS CO INC		826,226.10	1,024,926.06	21,433.00
08160H101	BENCHMARK ELECTRONICS INC		948,855.75	1,042,886.50	34,193.00
AA6091281	BENDIGO & ADELAIDE BANK LTD		711,007.41	850,358.33	92,397.00
08171T102	BENEFICIAL BANCORP INC		807,741.45	892,639.20	48,513.00
08180D106	BENEFITFOCUS INC		717,448.50	509,295.60	17,148.00
FJ6121928	BENESSE HOLDINGS INC		281,369.45	267,792.69	9,700.00
084992AA4	BERKELEY FED BK & TR 94-1 CL B	1.000% 08/01/2024 DD 06/12/95	14,406.94	2,879.95	20,413.67
EXB02L3W0	BERKELEY GROUP HOLDINGS PLC		938,128.24	715,036.85	20,608.00
59562VBD8	BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	100,497.00	112,278.00	100,000.00
59562VAY3	BERKSHIRE HATHAWAY ENERGY CO	3.750% 11/15/2023 DD 11/08/13	154,591.50	156,856.50	150,000.00
59562VAX5	BERKSHIRE HATHAWAY ENERGY CO	2.000% 11/15/2018 DD 11/08/13	173,524.75	175,754.25	175,000.00
59562VAM9	BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	42,447.60	56,199.60	45,000.00
084664BZ3	BERKSHIRE HATHAWAY FINANCE COR	2.900% 10/15/2020 DD 10/15/13	101,571.00	102,416.00	100,000.00
084664CG4	BERKSHIRE HATHAWAY FINANCE COR	1.700% 03/15/2019 DD 03/15/16	166,676.40	164,853.15	165,000.00
084664CF6	BERKSHIRE HATHAWAY FINANCE COR	VAR RT 03/07/2018 DD 03/15/16	1,509,450.00	1,508,175.00	1,500,000.00
084664CL3	BERKSHIRE HATHAWAY FINANCE COR	VAR RT 08/15/2019 DD 08/15/16	1,000,000.00	1,002,780.00	1,000,000.00
084670BS6	BERKSHIRE HATHAWAY INC	3.125% 03/15/2026 DD 03/15/16	111,885.40	109,286.10	110,000.00
084670BF4	BERKSHIRE HATHAWAY INC	3.400% 01/31/2022 DD 01/31/12	1,903,080.00	1,956,956.25	1,875,000.00
084670702	BERKSHIRE HATHAWAY INC		43,591,945.07	65,639,380.10	402,745.00
084680107	BERKSHIRE HILLS BANCORP INC		756,734.89	834,062.90	22,634.00
085790BA0	BERRY PLASTICS CORP	6.000% 10/15/2022 DD 04/15/16	534,664.08	560,475.00	530,000.00
08579W103	BERRY PLASTICS GROUP INC		3,916,669.54	4,338,334.44	89,028.00
086516101	BEST BUY CO INC		1,761,275.48	2,498,627.19	58,557.00
FZ6098039	BEZEQ THE ISRAELI TELECOMMUNIC		809,066.60	881,266.26	463,345.00
05541T101	BGC PARTNERS INC		309,900.70	321,856.26	31,462.00
FKBLYONY6	BGF RETAIL CO LTD		1,086,622.31	1,977,071.22	29,192.00
055451AU2	BHP BILLITON FINANCE USA LTD	3.850% 09/30/2023 DD 09/30/13	337,155.90	349,252.20	330,000.00
055451AH1	BHP BILLITON FINANCE USA LTD	6.500% 04/01/2019 DD 03/25/09	81,738.75	82,329.00	75,000.00
AA6144692	BHP BILLITON LTD		16,984,834.00	11,370,776.00	626,629.00
EX0056658	BHP BILLITON PLC		9,296,646.45	6,502,418.86	402,782.00
08915P101	BIG 5 SPORTING GOODS CORP		240,367.25	213,318.25	12,295.00
089302103	BIG LOTS INC		328,826.40	323,352.40	6,440.00
08986R101	BIGLARI HOLDINGS INC		297,185.04	313,258.40	662.00
06846N104	BILL BARRETT CORP		229,169.25	237,317.49	33,951.00
09058V103	BIOCRYST PHARMACEUTICALS INC		104,853.32	110,990.22	17,534.00
09062XAF0	BIOGEN INC	4.050% 09/15/2025 DD 09/15/15	175,498.25	180,173.00	175,000.00
09062X103	BIOGEN INC		8,527,650.46	13,229,574.16	46,652.00
09061G101	BIOMARIN PHARMACEUTICAL INC		2,197,844.41	2,985,222.24	36,036.00
09057N102	BIO-PATH HOLDINGS INC		15,211.08	17,571.42	13,113.00
090572207	BIO-RAD LABORATORIES INC		650,113.03	885,516.24	4,858.00
09069N108	BIOSCRIP INC		93,854.94	72,842.64	70,041.00
090931106	BIO-SPECIFICS TECHNOLOGIES CORP		40,755.36	43,891.60	788.00
09073M104	BIO-TECHNE CORP		725,708.50	873,643.68	8,496.00
090672106	BIOTELEMETRY INC		74,176.00	87,254.40	3,904.00
09066L105	BIOTIME INC		36,784.70	36,381.58	10,078.00
09127107	BITAUTO HOLDINGS LTD	ADR	1,844,922.80	1,302,106.06	68,749.00
09180C106	BJ'S RESTAURANTS INC		129,937.50	132,637.50	3,375.00
05548FAJ3	BKB COML MTG 97-C1 CTF H 144A	VAR RT 10/25/2022 DD 03/01/97	10,256.59	38,002.05	41,287.99
05548FAL8	BKB COML MTG TR 97-C1 IO	VAR RT 10/25/2022 DD 03/25/97	9,410.42	18.75	187,547.35
091826107	BLACK BOX CORP		156,390.00	158,996.50	10,426.00
092113AL3	BLACK HILLS CORP	3.950% 01/15/2026 DD 01/13/16	256,152.50	255,277.50	250,000.00
092113109	BLACK HILLS CORP		2,088,380.07	2,181,189.06	35,559.00
09214X100	BLACK KNIGHT FINANCIAL SERVICE		90,287.95	105,121.80	2,781.00
09227Q100	BLACKBAUD INC		445,684.14	436,544.00	6,821.00
NCBCBHZ38	BLACKBERRY LIMITED		1,191,586.68	751,891.61	109,126.00
09228F103	BLACKBERRY LTD		5,789,094.93	5,214,558.70	756,830.00
09238E104	BLACKHAWK NETWORK HOLDINGS INC		288,113.10	299,026.48	7,937.00
09239B109	BLACKLINE INC		44,013.64	48,490.65	1,755.00
09247XAE1	BLACKROCK INC	5.000% 12/10/2019 DD 12/10/09	107,314.00	108,605.00	100,000.00
09247X101	BLACKROCK INC		6,531,143.72	10,119,700.22	26,593.00
09248U700	BLACKROCK LIQ FDS FEDFUND-IN		0.02	0.02	0.02
99VVAP5R0	BLACKSTONE KEYSTONE FUND		710,914,699.57	1,046,585,163.84	716,693,851.00
99VVAR224	BLACKSTONE SERS CUSTOMIZED	FUND L.P.	37,345,236.18	23,246,431.24	38,670,513.64
05551BAA5	BLCP HOTEL TRUST 2 CLMZ M 144A	VAR RT 08/15/2029 DD 09/25/14	1,193,856.14	1,193,856.14	1,194,016.17
05550YAL2	BLCP HOTEL TRUST CLRN D 144A	VAR RT 08/15/2029 DD 10/06/14	413,662.50	423,877.74	429,000.00
05550YAQ1	BLCP HOTEL TRUST CLRN F 144A	VAR RT 08/15/2029 DD 10/06/14	1,139,514.17	1,154,033.40	1,198,000.00
094235108	BLOOMIN' BRANDS INC		285,589.00	271,008.93	15,031.00
09518DAC1	BLOUNT 4/16 USD TL		746,085.32	755,276.34	748,725.00
095229100	BLUCORA INC		327,812.70	334,618.50	22,686.00
095306106	BLUE BIRD CORP		51,964.50	52,993.50	3,430.00
09531U102	BLUE BUFFALO PET PRODUCTS INC		186,618.86	217,850.48	9,062.00
G1190F107	BLUE CAPITAL REINSURANCE HOLDI		78,130.85	76,069.35	4,123.00
095573101	BLUE HILLS BANCORP INC		276,360.00	296,100.00	15,792.00
KSB28XTY6	BLUE LABEL TELECOMS LTD		260,387.95	338,712.98	254,500.00
09578R103	BLUE NILE INC		64,518.80	64,886.11	1,597.00
09609G100	BLUEBIRD BIO INC		3,387,187.43	3,361,416.00	54,480.00
09626YAG5	BLUEMOUNTAIN CLO 201 2A D 144A	VAR RT 01/22/2025 DD 07/18/13	600,000.00	598,144.80	600,000.00
09626EAJ3	BLUEMOUNTAIN CLO LTD 1A E 144A	VAR RT 08/16/2022 DD 08/04/11	821,156.25	820,404.75	825,000.00
09627Y109	BLUEPRINT MEDICINES CORP		105,167.96	81,176.70	2,894.00
09627J102	BLUEROCK RESIDENTIAL GROWTH RE		172,073.46	178,716.72	13,026.00
05591B109	BMC STOCK HOLDINGS INC		238,203.00	244,471.50	12,537.00
05582QAD9	BMW VEHICLE OWNER TRUST 2 A A3	1.160% 11/25/2020 DD 07/20/16	874,996.06	866,495.00	875,000.00
05566T101	BNC BANCORP		793,060.20	826,752.30	25,917.00
FKB3S98W5	BNK FINANCIAL GROUP INC		25,919,029.93	17,273,070.81	2,403,503.00
05567LT31	BNP PARIBAS SA	5.000% 01/15/2021 DD 01/18/11	50,545.00	54,548.50	50,000.00
05574LPT9	BNP PARIBAS SA	2.700% 08/20/2018 DD 08/20/13	174,515.25	177,276.75	175,000.00
EF7309687	BNP PARIBAS SA		19,007,694.51	24,808,147.49	388,446.00
05574LTX6	BNP PARIBAS SA	2.400% 12/12/2018 DD 12/12/13	1,137,924.40	1,123,752.75	1,115,000.00
05574LXH6	BNP PARIBAS SA	2.450% 03/17/2019 DD 03/17/14	1,238,739.20	1,229,674.60	1,220,000.00
05579QAD4	BNPP IP CLO 2014-1 L 1A C 144A	VAR RT 04/24/2026 DD 04/24/14	360,960.00	342,950.40	384,000.00

096627104	BOARDWALK PIPELINE PARTNERS LP		1,970,866.71	2,283,326.08	131,528.00
096761101	BOB EVANS FARMS INC/DE		127,141.00	152,712.70	2,870.00
FH6536111	BOC HONG KONG HOLDINGS LTD		2,038,656.04	2,614,598.58	730,500.00
097023AW5	BOEING CO/THE	6.000% 03/15/2019 DD 03/13/09	295,145.00	273,005.00	250,000.00
097023BR5	BOEING CO/THE	2.250% 06/15/2026 DD 05/18/16	924,322.30	877,188.95	935,000.00
097023105	BOEING CO/THE		12,584,170.26	19,779,766.72	127,054.00
FHB468DF7	BOER POWER HOLDINGS LTD		2,309,389.27	551,590.00	1,384,000.00
05566U108	BOFI HOLDING INC		7,908,622.34	9,308,927.35	326,057.00
LLB288S26	BOGOTA DISTRITO CAPITAL 144A	9.750% 07/26/2028	1,042,135.78	687,403.56	2,038,000,000.00
09739C102	BOINGO WIRELESS INC		155,910.45	160,383.83	13,157.00
09739D100	BOISE CASCADE CO		181,671.00	194,647.50	8,651.00
09739DAC4	BOISE CASCADE CO 144A	5.625% 09/01/2024 DD 08/29/16	1,049,218.75	1,032,200.00	1,040,000.00
097488100	BOJANGLES' INC		26,842.40	26,557.60	1,424.00
05561Q201	BOK FINANCIAL CORP		215,182.39	306,915.84	3,696.00
SSB1XCBX9	BOLIDEN AB		789,020.47	1,269,711.31	48,486.00
EF4572709	BOLLORE SA		991,822.06	664,553.62	188,077.00
NC2109725	BOMBARDIER INC	CL B SUB-VTG	792,143.30	534,912.67	332,104.00
099406100	BOOT BARN HOLDINGS INC		145,347.12	115,759.92	9,246.00
099502106	BOOZ ALLEN HAMILTON HOLDING CO		713,429.45	953,979.36	26,448.00
AA6218678	BORAL LTD		813,928.82	773,671.00	197,497.00
099724AH9	BORGWARNER INC	4.375% 03/15/2045 DD 03/16/15	77,256.75	72,088.50	75,000.00
099724106	BORGWARNER INC		1,574,552.44	1,811,715.84	45,936.00
ENB1XF887	BOSKALIS WESTMINSTER		665,120.00	569,057.10	16,354.00
100557107	BOSTON BEER CO INC/THE		211,395.00	216,558.75	1,275.00
101119105	BOSTON PRIVATE FINANCIAL HOLDI		859,833.60	936,200.40	56,568.00
101121101	BOSTON PROPERTIES INC		10,419,451.77	11,228,632.16	89,272.00
10112RAV0	BOSTON PROPERTIES LP	2.750% 10/01/2026 DD 08/17/16	89,343.90	82,289.70	90,000.00
10112RAU8	BOSTON PROPERTIES LP	3.850% 02/01/2023 DD 06/11/12	157,996.50	153,909.00	150,000.00
10112RAT1	BOSTON PROPERTIES LP	3.700% 11/15/2018 DD 11/10/11	573,097.93	566,522.00	550,000.00
10112RAV6	BOSTON PROPERTIES LP	3.125% 09/01/2023 DD 04/11/13	1,399,635.00	1,470,855.00	1,500,000.00
101137AM9	BOSTON SCIENTIFIC CORP		124,347.50	126,371.25	125,000.00
101137107	BOSTON SCIENTIFIC CORP	2.650% 10/01/2018 DD 08/13/13	3,167,913.27	6,152,112.75	284,425.00
101388106	BOTTOMLINE TECHNOLOGIES DE INC		217,576.56	218,274.48	8,724.00
EF4002129	BOUYGUES SA		1,431,114.92	1,462,177.10	40,719.00
10316T104	BOX INC		108,128.56	97,823.88	7,058.00
103304101	BOYD GAMING CORP		221,402.24	240,607.93	11,929.00
103304BL4	BOYD GAMING CORP 144A	6.375% 04/01/2026 DD 03/28/16	571,512.50	603,120.00	560,000.00
05565QBP2	BP CAPITAL MARKETS PLC	4.500% 10/01/2020 DD 10/01/10	50,467.50	53,653.50	50,000.00
05565QCP1	BP CAPITAL MARKETS PLC	3.814% 02/10/2024 DD 02/10/14	251,977.50	259,715.00	250,000.00
05565QCD8	BP CAPITAL MARKETS PLC	2.750% 05/10/2023 DD 05/10/13	288,798.00	294,525.00	300,000.00
05565QDA3	BP CAPITAL MARKETS PLC	3.506% 03/17/2025 DD 03/17/15	339,473.00	328,107.00	325,000.00
05565QCY2	BP CAPITAL MARKETS PLC	1.674% 02/13/2018 DD 02/13/15	1,155,408.10	1,156,166.55	1,155,000.00
05565QCZ9	BP CAPITAL MARKETS PLC	3.062% 03/17/2022 DD 03/17/15	201,086.00	202,300.00	200,000.00
EX0798051	BP PLC		40,110,142.69	39,325,894.98	6,245,306.00
104674106	BRADY CORP		472,979.80	472,979.80	12,596.00
AAB1FJOCO	BRAMBLES LTD		2,525,285.11	2,804,271.31	312,320.00
07330NAL9	BRANCH BANKING & TRUST CO	1.450% 05/10/2019 DD 05/10/16	3,203,296.00	3,164,384.00	3,200,000.00
105368203	BRANDYWINE REALTY TRUST		398,240.48	526,817.59	31,909.00
LBB0774N5	BRASKEM SA		2,000,886.91	2,606,607.37	247,700.00
105859AA0	BRAZIL LOAN TRUST 1 144A	5.477% 07/24/2023 DD 08/01/13	1,099,991.02	1,042,254.29	1,061,337.14
G13201AA9	BRAZIL MINAS SPE VIA STAT REGS	5.333% 02/15/2028 DD 02/26/13	2,057,060.25	2,102,787.50	2,255,000.00
LBB4Q5YM9	BRAZIL NOTAS DO TESOIRO NACION	10.000% 01/01/2023	3,697,083.27	2,581,861.99	8,925,000.00
LBBJ0X0K4	BRAZIL NOTAS DO TESOIRO NACION	10.000% 01/01/2025	3,795,426.93	4,066,983.01	14,230,000.00
LBYY0CKC6	BRAZIL NOTAS DO TESOIRO NACION	10.000% 01/01/2027	1,269,901.31	1,612,655.27	6,005,000.00
105756BU3	BRAZILIAN GOVERNMENT INTERNATI	2.625% 01/05/2023 DD 09/12/12	892.54	890.00	1,000.00
105756BW9	BRAZILIAN GOVERNMENT INTERNATI	5.000% 01/27/2045 DD 08/01/14	757,095.74	689,520.00	850,000.00
105756BY5	BRAZILIAN GOVERNMENT INTERNATI	5.625% 02/21/2047 DD 07/28/16	984,274.96	892,417.50	1,017,000.00
105756BS8	BRAZILIAN GOVERNMENT INTERNATI	4.875% 01/22/2021 DD 04/22/10	1,155,510.50	1,114,460.00	1,082,000.00
105756BX7	BRAZILIAN GOVERNMENT INTERNATI	6.000% 04/07/2026 DD 03/17/16	1,594,669.45	1,539,045.00	1,487,000.00
105756BB5	BRAZILIAN GOVERNMENT INTERNATI	8.250% 01/20/2034 DD 01/20/04	522,417.00	522,150.40	452,000.00
105756BR0	BRAZILIAN GOVERNMENT INTERNATI	5.625% 01/07/2041 DD 10/07/09	1,240,459.00	1,154,830.60	1,298,000.00
105756BV1	BRAZILIAN GOVERNMENT INTERNATI	4.250% 01/07/2025 DD 11/01/13	523,342.90	489,940.00	524,000.00
EDB4YVF55	BRENNTAG AG		1,515,816.15	1,852,498.77	33,264.00
10552T107	BRF SA	ADR	3,374,251.04	2,163,786.48	146,598.00
108035106	BRIDGE BANCORP INC		370,080.00	438,313.50	11,565.00
10807M105	BRIDGEPOINT EDUCATION INC		121,941.40	126,047.59	12,443.00
FJ6132107	BRIDGESTONE CORP		6,860,610.02	7,565,581.75	209,400.00
109043109	BRIGGS & STRATTON CORP		608,318.48	653,531.34	29,359.00
109194100	BRIGHT HORIZONS FAMILY Solutio		452,660.18	444,346.92	6,346.00
10921T101	BRIGHTCOVE INC		35,563.40	34,912.85	4,337.00
FH6181488	BRILLIANCE CHINA AUTOMOTIVE HO		5,781,416.20	4,992,076.77	3,624,000.00
109641100	BRINKER INTERNATIONAL INC		371,203.19	568,406.28	11,476.00
109696104	BRINK'S CO/THE		276,675.00	268,537.50	6,510.00
110122AU2	BRISTOL-MYERS SQUIBB CO	3.250% 08/01/2042 DD 07/31/12	142,212.00	134,176.50	150,000.00
110122108	BRISTOL-MYERS SQUIBB CO		15,937,342.46	20,786,114.52	355,683.00
110394103	BRISTOW GROUP INC		322,054.05	476,221.44	23,253.00
EX0287584	BRITISH AMERICAN TOBACCO PLC		34,220,452.25	40,863,485.81	715,578.00
EX0136708	BRITISH LAND CO PLC/THE		1,868,512.40	1,589,838.38	204,391.00
111021AE1	BRITISH TELECOMMUNICATIONS PLC	VAR RT 12/15/2030 DD 12/12/00	239,607.00	228,852.00	150,000.00
11120U105	BRIXMOR PROPERTY GROUP INC		944,552.25	990,768.24	40,572.00
Y09827109	BROADCOM LTD		8,175,535.77	14,251,550.94	80,622.00
11133T103	BROADRIDGE FINANCIAL SOLUTIONS		972,294.72	1,651,400.40	24,908.00
11133B409	BROADSOFT INC		175,778.85	175,353.75	4,251.00
111621306	BROCADE COMMUNICATIONS SYSTEMS		849,820.57	1,163,918.12	93,188.00
112463104	BROOKDALE SENIOR LIVING INC		707,509.72	396,794.16	31,948.00
112585AH7	BROOKFIELD ASSET MANAGEMENT IN	4.000% 01/15/2025 DD 01/15/15	100,578.00	98,088.00	100,000.00
NC2092590	BROOKFIELD ASSET MGMT INC	LTD VTG CL A	4,764,937.27	5,468,153.76	165,532.00
11373M107	BROOKLINE BANCORP INC		717,630.00	784,608.80	47,842.00
114340102	BROOKS AUTOMATION INC		753,579.60	801,470.64	46,952.00
FJ6146503	BROTHER INDUSTRIES LTD		560,594.26	775,720.01	42,900.00
115236101	BROWN & BROWN INC		813,931.70	1,193,545.16	26,606.00
115637100	BROWN-FORMAN CORP		606,050.82	531,135.00	11,484.00
115637209	BROWN-FORMAN CORP		1,484,531.44	1,889,514.88	42,064.00

116794108	BRUKER CORP		197,024.68	342,311.16	16,162.00
ENBN573R1	BRUNEL INTERNATIONAL NV		865,951.38	759,815.66	46,808.00
117043109	BRUNSWICK CORP/DE		1,115,130.48	1,222,405.02	22,413.00
117665109	BRYN MAWR BANK CORP		405,257.60	485,272.95	11,513.00
05573H108	BSB GROUP INC/MA		125,711.50	141,333.90	4,882.00
EX3091355	BT CORP PLC		16,846,380.51	13,201,375.80	2,911,897.00
ESB07ZBW6	BUCHER INDUSTRIES AG		9,477,977.02	9,974,735.57	40,430.00
118230101	BUCKEYE PARTNERS LP		11,610,403.06	12,428,685.28	187,858.00
118440106	BUCKLE INC/THE		352,983.00	331,876.80	14,556.00
119848109	BUFFALO WILD WINGS INC		455,104.00	422,284.00	2,735.00
120076104	BUILD-A-BEAR WORKSHOP INC		127,987.65	122,636.25	8,919.00
12008R107	BUILDERS FIRSTSOURCE INC		135,656.37	132,989.31	12,123.00
G16962105	BUNGE LTD		1,816,922.50	2,123,205.84	29,391.00
120568AV2	BUNGE LTD FINANCE CORP	3.200% 06/15/2017 DD 06/15/12	1,454,908.00	1,410,542.00	1,400,000.00
EXB0744B8	BUNZL PLC		7,516,912.76	8,284,429.01	317,900.00
EX3174300	BURBERRY GROUP PLC		1,630,714.54	1,526,169.63	82,506.00
EFB28DTJ8	BUREAU VERITAS SA		1,152,312.80	1,060,297.61	54,604.00
12189TAZ7	BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	60,439.00	63,860.00	50,000.00
12189LAR2	BURLINGTON NORTHERN SANTA FE L	3.750% 04/01/2024 DD 03/07/14	100,625.00	105,127.00	100,000.00
12189LAP6	BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	141,524.00	143,556.25	125,000.00
12189LAA9	BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	338,824.75	335,612.75	275,000.00
12189LAZ4	BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	565,434.30	557,277.60	570,000.00
12201PAB2	BURLINGTON RESOURCES FINANCE C	7.200% 08/15/2031 DD 08/24/01	358,293.23	341,590.30	265,000.00
122017106	BURLINGTON STORES INC		7,979,996.01	8,835,272.25	104,251.00
123163AB3	BUSH BUSINESS ENTE AA B 144A	5.000% 01/25/2017 DD 02/28/11	61,817.40	61,817.40	69,059.69
12429TAC8	BWAY HOLDING CO 144A	9.125% 08/15/2021 DD 08/14/14	974,237.50	975,875.00	925,000.00
05605H100	BWX TECHNOLOGIES INC		304,901.34	653,462.00	16,460.00
05606VAB4	BXG RECEIVABLES NOTE A B 144A	4.000% 12/04/2028 DD 09/26/13	414,489.87	418,598.69	412,668.64
05606TAB9	BXG RECEIVABLES NOTE A B 144A	7.500% 03/02/2026 DD 12/15/10	466,576.43	467,049.11	463,751.84
05606UAB6	BXG RECEIVABLES NOTE A B 144A	3.990% 12/02/2027 DD 09/13/12	1,151,851.36	1,145,500.30	1,151,904.90
FHB29SHS2	BYD ELECTRONIC INTERNATIONAL C		536,975.15	509,044.71	647,000.00
12466Q104	C&F FINANCIAL CORP		96,828.60	111,863.40	2,244.00
12673PAE5	CA INC	4.500% 08/15/2023 DD 08/16/13	124,692.50	130,188.75	125,000.00
12673P105	CA INC		1,499,509.68	1,958,112.18	61,634.00
12673PAF2	CA INC	3.600% 08/01/2020 DD 08/04/15	2,552,800.00	2,563,400.00	2,500,000.00
126804301	CABELA'S INC		732,735.26	689,836.10	11,782.00
12685J105	CABLE ONE INC		494,036.66	781,514.61	1,257.00
12685JAA3	CABLE ONE INC 144A	5.750% 06/15/2022 DD 06/17/15	962,043.75	978,500.00	950,000.00
12686NAT2	CABLEVISION SA/ARGENTINA 144A	6.500% 06/15/2021 DD 06/15/16	115,000.00	116,868.75	115,000.00
12686CBB4	CABLEVISION SYSTEMS CORP	5.875% 09/15/2022 DD 09/27/12	2,406,637.50	2,471,625.00	2,535,000.00
127055101	CABOT CORP		608,882.19	725,249.00	14,350.00
12709P103	CABOT MICROELECTRONICS CORP		872,152.20	920,071.05	14,565.00
127097103	CABOT OIL & GAS CORP		1,971,495.07	2,272,390.72	97,277.00
127190304	CACI INTERNATIONAL INC		2,089,597.90	2,082,895.10	16,757.00
127387108	CADENCE DESIGN SYSTEMS INC		1,075,836.69	1,595,291.10	63,255.00
NC2162765	CAE INC		750,272.70	874,686.85	62,460.00
12768T103	CAESARS ACQUISITION CO		368,860.80	444,609.00	32,934.00
127686103	CAESARS ENTERTAINMENT CORP		277,148.50	331,797.50	39,035.00
M20598104	CAESARSTONE LTD		101,455.25	98,699.25	3,445.00
12477X106	CAI INTERNATIONAL INC		99,171.76	94,693.74	10,922.00
EEB283W91	CAIXABANK SA		2,543,929.17	2,134,734.56	644,562.00
12811R104	CALAMOS ASSET MANAGEMENT INC		82,910.08	100,693.35	11,777.00
128126109	CALAMP CORP		78,218.00	75,110.00	5,180.00
85375CBE0	CALATLANTIC GROUP INC	5.875% 11/15/2024 DD 11/06/14	599,028.75	604,940.00	596,000.00
128195104	CALATLANTIC GROUP INC		717,843.27	695,232.42	20,442.00
128246105	CALAVO GROWERS INC		145,293.15	137,351.80	2,237.00
FJB3TBRZ4	CALBEE INC		3,867,864.81	2,943,439.03	93,800.00
129500104	CALERES INC		820,622.88	971,603.28	29,604.00
129603106	CALGON CARBON CORP		611,126.10	591,974.00	34,822.00
130222102	CALIFORNIA FIRST NATIONAL BANC		14,539.00	14,679.70	938.00
13034VAB0	CALIFORNIA INSTITUTE OF TECHNO	4.321% 08/01/2045 DD 05/21/15	50,421.50	52,561.00	50,000.00
13057Q206	CALIFORNIA RESOURCES CORP		324,039.03	467,081.31	21,939.00
13063A7D0	CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09	150,601.00	141,239.00	100,000.00
13063A5G5	CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	438,743.95	542,028.65	365,000.00
13063BKD3	CALIFORNIA ST	6.875% 11/01/2026 DD 12/01/10	1,842,316.00	1,787,338.00	1,400,000.00
13063BJC7	CALIFORNIA ST	7.600% 11/01/2040 DD 12/01/10	305,055.00	376,215.00	250,000.00
130788102	CALIFORNIA WATER SERVICE GROUP		610,325.75	598,843.50	17,665.00
13100M509	CALIX INC		217,565.20	220,427.90	28,627.00
131193104	CALLAWAY GOLF CO		563,088.96	504,203.84	46,004.00
13123E500	CALLIDUS SOFTWARE INC		147,160.40	148,041.60	8,812.00
13123X102	CALLON PETROLEUM CO		6,446,900.10	6,555,305.00	426,500.00
13123XAR3	CALLON PETROLEUM CO 144A	6.125% 10/01/2024 DD 10/03/16	626,550.00	638,600.00	620,000.00
128030202	CAL-MAINE FOODS INC		331,320.00	365,901.53	8,283.00
131347304	CALPINE CORP		1,289,139.27	934,173.90	81,730.00
131347CF1	CALPINE CORP	5.750% 01/15/2025 DD 07/22/14	1,126,610.54	1,085,625.00	1,125,000.00
AA6161506	CALTEX AUSTRALIA LTD		1,286,950.46	1,191,094.81	54,003.00
13201A107	CAMBium LEARNING GROUP INC		47,135.00	47,040.73	9,427.00
132011107	CAMBREX CORP		230,710.50	248,439.75	4,605.00
133034108	CAMDEN NATIONAL CORP		406,320.14	469,480.90	10,562.00
133131102	CAMDEN PROPERTY TRUST		2,077,904.55	2,479,392.44	29,492.00
NC2166162	CAMECO CORP		1,259,661.88	673,182.95	64,300.00
134429BA6	CAMPBELL SOUP CO	3.300% 03/19/2025 DD 03/19/15	126,582.50	125,550.00	125,000.00
134429109	CAMPBELL SOUP CO		1,699,149.41	2,382,276.12	39,396.00
13462K109	CAMPING WORLD HOLDINGS INC		1,673,839.31	2,256,368.65	69,235.00
NC2170529	CANADIAN IMPERIAL BK OF COMM		5,677,812.20	6,179,983.00	75,645.00
NC2180635	CANADIAN NATIONAL RAILWAY CO		7,334,128.38	9,878,991.66	146,616.00
136385AV3	CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	127,006.25	125,370.00	125,000.00
136385AL5	CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	37,429.00	57,023.50	50,000.00
NC2171576	CANADIAN NATURAL RESOURCES LTD		6,931,734.44	6,706,675.60	210,189.00
13645RAV6	CANADIAN PACIFIC RAILWAY CO	4.800% 09/15/2035 DD 09/11/15	76,225.50	80,955.75	75,000.00
13645RAT1	CANADIAN PACIFIC RAILWAY CO	3.700% 02/01/2026 DD 08/03/15	99,878.00	103,204.00	100,000.00
NC2793114	CANADIAN PACIFIC RAILWAY LTD		2,767,895.31	3,996,184.01	27,976.00
13645T100	CANADIAN PACIFIC RAILWAY LTD		12,548,008.10	12,921,398.85	90,505.00

NC2172285	CANADIAN TIRE CORP LTD	CL A	1,298,215.58	1,486,529.79	14,314.00
NC2172632	CANADIAN UTILITIES LTD	CL A NON-VTG	750,448.71	722,747.53	26,782.00
FJ6172327	CANON INC		7,538,042.29	5,813,958.25	205,800.00
138098108	CANTEL MEDICAL CORP		3,381,191.10	3,354,356.25	42,595.00
139594105	CAPELLA EDUCATION CO		178,978.80	183,150.80	2,086.00
EF4163434	CAPGEMINI SA		2,199,802.46	2,765,667.62	32,715.00
EXB23K0M2	CAPITA PLC		1,505,243.22	768,886.12	117,185.00
13976AAB6	CAPITAL AUTO RECEIVABLES 3 A2A	1.360% 04/22/2019 DD 09/21/16	224,988.62	225,101.25	225,000.00
13975FAF7	CAPITAL AUTO RECEIVABLES A 4 C	2.670% 02/20/2019 DD 11/27/13	682,382.82	679,765.50	675,000.00
139794101	CAPITAL BANK FINANCIAL CORP		402,891.65	439,874.75	11,207.00
139674105	CAPITAL CITY BANK GROUP INC		135,175.50	156,672.00	7,650.00
140420MV9	CAPITAL ONE BANK USA NA	8.800% 07/15/2019 DD 06/25/09	76,573.20	68,714.40	60,000.00
140420NB2	CAPITAL ONE BANK USA NA	3.375% 02/15/2023 DD 02/11/13	363,031.20	356,619.60	360,000.00
140420NK2	CAPITAL ONE BANK USA NA	2.300% 06/05/2019 DD 06/05/14	401,592.00	400,968.00	400,000.00
14040HBE4	CAPITAL ONE FINANCIAL CORP	2.450% 04/24/2019 DD 04/24/14	1,566,189.65	1,569,874.80	1,560,000.00
14040HBJ3	CAPITAL ONE FINANCIAL CORP	4.200% 10/29/2025 DD 10/29/15	1,583,136.10	1,575,228.10	1,570,000.00
14040H105	CAPITAL ONE FINANCIAL CORP		5,962,370.59	9,042,687.72	103,653.00
14041NFE6	CAPITAL ONE MULTI-ASSET A3 A3	1.340% 04/15/2022 DD 07/26/16	2,994,979.04	2,961,845.35	2,995,000.00
140475104	CAPITAL SENIOR LIVING CORP		62,652.69	65,339.55	4,071.00
FMB011YD6	CAPITALAND COMMERCIAL TRUST		624,835.81	548,174.71	535,100.00
FM6309302	CAPITALAND LTD		967,490.13	967,436.84	462,800.00
FM6420125	CAPITALAND MALL TRUST		699,335.69	632,682.56	484,900.00
14057J101	CAPITOL FEDERAL FINANCIAL INC		1,428,819.80	1,449,961.40	88,090.00
361849CD2	CAPMARK MORTGAGE SECURITI C1 H	VAR RT 07/15/2029 DD 09/01/97	1,028,850.18	1,673,492.36	1,707,941.54
14070T102	CAPSTAR FINANCIAL HOLDINGS INC		23,141.86	26,022.60	1,185.00
14067E506	CAPSTEAD MORTGAGE CORP		666,071.17	672,672.47	66,013.00
140755109	CARA THERAPEUTICS INC		156,196.53	121,225.21	13,049.00
140781105	CARBO CERAMICS INC		96,483.12	141,743.46	13,551.00
141337105	CARBONITE INC		49,697.50	42,230.00	2,575.00
14149F109	CARDINAL FINANCIAL CORP		652,338.12	674,555.88	20,572.00
14149YAW8	CARDINAL HEALTH INC	4.600% 03/15/2043 DD 02/22/13	51,902.50	49,411.50	50,000.00
14149YAX6	CARDINAL HEALTH INC	1.700% 03/15/2018 DD 02/22/13	50,386.00	49,950.00	50,000.00
14149YAY4	CARDINAL HEALTH INC	3.200% 03/15/2023 DD 02/22/13	50,899.50	50,452.00	50,000.00
14149YBC1	CARDINAL HEALTH INC	1.950% 06/15/2018 DD 06/23/15	921,317.30	921,996.40	920,000.00
14149Y108	CARDINAL HEALTH INC		3,601,887.75	4,954,702.68	68,844.00
141619106	CARDIOVASCULAR SYSTEMS INC		123,993.52	111,511.26	4,606.00
G1991C105	CARDTRONICS PLC		333,191.10	355,468.98	6,514.00
141624106	CARE CAPITAL PROPERTIES INC		1,007,315.81	878,700.00	35,148.00
141633107	CARE.COM INC		18,384.52	17,722.76	2,068.00
141665109	CAREER EDUCATION CORP		449,365.32	466,470.79	46,231.00
14174T107	CARETRUST REIT INC		5,930,725.12	6,603,103.84	431,012.00
EX0736556	CARILLION PLC		2,668,785.18	1,735,951.64	595,040.00
142339100	CARLISLE COS INC		931,830.60	1,461,452.79	13,251.00
SD4169217	CARLSBERG A/S		1,734,224.85	1,845,216.93	21,342.00
85431TAE6	CARLYLE DAYTONA CL 1A B1L 144A	VAR RT 04/27/2021 DD 02/08/07	785,975.00	844,000.00	844,000.00
14309JAJ6	CARLYLE GLOBAL MARKE 1A E 144A	VAR RT 04/20/2022 DD 03/27/12	501,250.00	495,175.00	500,000.00
14310FAA0	CARLYLE HOLDINGS II FINAN 144A	5.625% 03/30/2043 DD 03/28/13	1,043,150.00	989,440.00	1,000,000.00
143130102	CARMAX INC		1,623,941.00	2,629,945.16	40,844.00
143658AY8	CARNIVAL CORP	1.875% 12/15/2017 DD 12/06/12	943,741.00	943,769.40	940,000.00
143658300	CARNIVAL CORP		3,335,518.85	4,481,272.74	86,079.00
EX3121525	CARNIVAL PLC		1,671,149.89	1,952,988.07	38,316.00
143873107	CAROLINA FINANCIAL CORP		180,913.41	218,701.37	7,103.00
144285103	CARPENTER TECHNOLOGY CORP		1,150,272.00	1,155,703.84	31,952.00
EF5641560	CARREFOUR SA		2,851,598.77	2,715,219.79	112,463.00
143905107	CARRIAGE SERVICES INC		72,602.16	78,702.72	2,748.00
144577103	CARRIZO OIL & GAS INC		318,417.93	319,828.05	8,563.00
14574X104	CARROLS RESTAURANT GROUP INC		98,883.45	112,956.75	7,407.00
146229109	CARTER'S INC		803,275.09	985,969.07	11,413.00
147154207	CASCADE BANCORP		153,492.60	176,788.64	21,772.00
146900AM7	CASCADES INC 144A	5.500% 07/15/2022 DD 06/19/14	770,821.88	786,625.00	775,000.00
147448104	CASELLA WASTE SYSTEMS INC		336,961.80	331,880.63	26,743.00
147528103	CASEY'S GENERAL STORES INC		7,139,601.42	7,082,989.28	59,581.00
999535651	CASH		0.69	0.69	0.69
EF4178416	CASINO GUICHARD PERRACHON SA		981,438.55	710,375.25	14,773.00
FJ6178969	CASIO COMPUTER CO LTD		536,078.40	542,803.63	38,300.00
14808P109	CASS INFORMATION SYSTEMS INC		277,249.35	289,939.37	3,941.00
14862Q100	CASTLIGHT HEALTH INC		28,072.50	29,254.50	5,910.00
148806102	CATALENT INC		368,748.66	388,035.28	14,393.00
FA6186664	CATCHER TECHNOLOGY CO LTD		4,010,660.94	3,634,987.10	523,000.00
14912Y202	CATCHMARK TIMBER TRUST INC		288,282.91	302,522.42	26,867.00
14912L6B2	CATERPILLAR FINANCIAL SERVICES	2.100% 06/09/2019 DD 06/09/14	100,222.00	100,364.00	100,000.00
149123BQ3	CATERPILLAR INC	7.900% 12/15/2018 DD 12/05/08	58,155.00	55,794.99	50,000.00
149123BS9	CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	61,294.00	57,990.50	50,000.00
149123CE9	CATERPILLAR INC	4.750% 05/15/2064 DD 05/08/14	181,254.50	186,599.00	175,000.00
149123101	CATERPILLAR INC		10,954,980.34	11,071,764.90	119,385.00
149123BN0	CATERPILLAR INC	6.050% 08/15/2036 DD 08/08/06	33,365.75	31,282.25	25,000.00
FA6425666	CATHAY FINANCIAL HOLDING CO LT		1,290,440.21	1,666,033.91	1,113,996.00
149150104	CATHAY GENERAL BANCORP		1,821,202.23	1,944,968.29	51,143.00
FH6179755	CATHAY PACIFIC AIRWAYS LTD		484,240.77	385,469.13	293,000.00
149205106	CATO CORP/THE		486,462.10	451,350.40	15,005.00
149568107	CAVCO INDUSTRIES INC		111,690.00	122,216.40	1,224.00
14964U108	CAVIUM INC		6,764,715.20	7,629,855.80	122,195.00
14983CAK1	CBA COMMERCIAL SMAL 2A X1 144A	VAR RT 01/25/2039 DD 11/01/06	87,591.96	-	1,379,786.52
124805102	CBIZ INC		418,117.00	467,608.40	34,132.00
12505JAA1	CBL & ASSOCIATES LP	5.250% 12/01/2023 DD 11/26/13	26,962.00	24,582.00	25,000.00
124830605	CBL & ASSOCIATES PROPERTIES IN	PFD 7.375% CUMULATIVE	685,235.70	782,400.00	32,000.00
124830100	CBL & ASSOCIATES PROPERTIES IN		1,348,000.04	1,341,003.50	116,609.00
12503M108	CBOE HOLDINGS INC		789,850.71	1,351,152.54	18,286.00
12504L109	CBRE GROUP INC		1,345,810.48	1,997,536.66	63,434.00
12505BAA8	CBRE SERVICES INC	5.000% 03/15/2023 DD 03/14/13	722,675.00	742,744.80	720,000.00
925524AH3	CBS CORP	7.875% 07/30/2030 DD 08/01/00	139,681.00	135,259.00	100,000.00
124857202	CBS CORP		3,250,399.34	5,421,314.68	85,214.00
14987BAE3	CC HOLDINGS GS V LLC / CROWN C	3.849% 04/15/2023 DD 04/15/13	1,231,438.00	1,321,099.00	1,300,000.00

NC2159795	CCL INDUSTRIES INC	CL B	972,032.13	1,121,255.73	5,700.00
1248EPBR3	CCO HOLDINGS LLC / CCO HO 144A	5.500% 05/01/2026 DD 04/21/16	2,224,000.00	2,238,900.00	2,195,000.00
99QAC3KT8	CCP IRS LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	(120,683.09)	-	(2,300,000.00)
99QAC8C74	CCP_IRS R LIB3M 100BPS P_1.75%	2026 DEC 21 CME	(87,011.84)	-	(3,090,000.00)
99QAC3KS0	CCP_IRS R LIB3M 100BPS R 2.25%	2026 JUNE 15 LCH	-	11,296.43	2,300,000.00
99QAC8C66	CCP_IRS R LIB3M 100BPS P 1.75%	VAR RT 12/21/2026 DD 12/21/16	0.03	169,434.12	3,090,000.00
NA9QE09U7	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	0.01	5,417.80	800,000.00
NA9QE6V70	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	0.01	37,475.93	1,400,000.00
NA9QE6NX2	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	0.02	49,201.15	1,800,000.00
NA9QE6XP8	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	0.02	1,089,349.71	20,500,000.00
NA9QEEQN4	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.50% 2017 DEC 16	0.01	(40,655.16)	12,600,000.00
NA9QEESL6	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.75% 2018 DEC 16	0.02	(272,016.73)	45,800,000.00
NA9QEES51	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2019 DEC 16	0.01	(1,906.45)	200,000.00
NA9QEEXN6	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 2.00% 2020 DEC 16	32,995.32	(49,715.55)	7,600,000.00
NA9QFH4E0	CCP_IRS. R USD-LIBOR-BBA 3M CM	PAY 1.50% 2027 JUN 21	86,563.02	83,601.87	1,000,000.00
NA9QE09V5	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 2.00% 2023 JUN 15	(27,868.11)	-	(800,000.00)
NA9QE6N04	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	(39,610.18)	-	(1,800,000.00)
NA9QE6V96	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 1.75% 2023 DEC 21	(29,449.69)	-	(1,400,000.00)
NA9QE6XS2	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 1.75% 2026 DEC 21	(269,883.72)	-	(20,500,000.00)
NA9QEEQP9	CCP_IRS._R USD-LIBOR-BBA 3M CM	1.500% 50% 2017 DEC 16	(51,980.34)	-	(12,600,000.00)
NA9QEESM4	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 1.75% 2018 DEC 16	(432,298.21)	-	(45,800,000.00)
NA9QEEST9	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 2.00% 2019 DEC 16	(921.44)	-	(200,000.00)
NA9QFH4G5	CCP_IRS._R USD-LIBOR-BBA 3M CM	PAY 1.50% 2027 JUN 21	(0.02)	(0.02)	(1,000,000.00)
12507GAL1	CCRESG COMMERCIAL HEAT E 144A	VAR RT 04/10/2029 DD 04/01/16	695,709.18	697,808.96	736,000.00
12513YAJ9	CD 2007-CD4 COMMERCIAL CD4 AJ	VAR RT 12/11/2049 DD 03/01/07	1,821,192.79	1,932,092.74	2,233,633.22
12514AAJ0	CD 2007-CD5 MORTGAGE TR CD5 AJ	VAR RT 11/15/2044 DD 11/01/07	117,795.94	110,712.96	108,000.00
12514MAL9	CD 2016-CD1 MORTGAG CD1 D 144A	VAR RT 08/10/2049 DD 08/01/16	271,428.64	263,431.45	365,000.00
12515AANO	CD 2016-CD2 MORTGAGE TRU CD2 D	VAR RT 11/10/2049 DD 12/01/16	410,582.27	407,136.51	569,000.00
12508FAG3	CDGJ COMMERCIAL BXCH DPA 144A	VAR RT 12/15/2027 DD 12/03/14	163,725.04	164,032.85	163,725.05
12508E101	CDK GLOBAL INC		8,184,315.72	9,763,075.47	163,563.00
99QAC1KF2	CDS IG24 10Y ICE XI2401J25U01	2025 JUN 20 ICE	(408,392.37)	-	(21,200,000.00)
99QAC1KH8	CDS_IG24 10Y ICE CDX.NA.IG.24	2025 JUNE 20 ICE	0.02	(151,240.80)	21,200,000.00
12514G108	CDW CORP/DE		1,326,154.75	1,792,416.90	34,410.00
125134106	CEB INC		255,475.00	281,487.00	4,645.00
FPB2NRDY1	CEBU AIR INC		440,394.06	420,171.99	224,600.00
125141101	CECO ENVIRONMENTAL CORP		260,392.40	282,682.80	20,264.00
150602407	CEDAR REALTY TRUST INC	PFD 7.250% CUMULATIVE	191,492.80	194,768.00	8,000.00
150602209	CEDAR REALTY TRUST INC		384,712.46	372,725.87	57,079.00
150838100	CELADON GROUP INC		149,594.40	135,392.40	18,936.00
150870103	CELANESE CORP		1,682,628.16	2,453,223.44	31,156.00
151020AU8	CELGENE CORP	5.000% 08/15/2045 DD 08/12/15	103,313.70	109,171.65	105,000.00
151020AN4	CELGENE CORP	2.250% 05/15/2019 DD 05/15/14	125,901.25	125,071.25	125,000.00
151020AS3	CELGENE CORP	3.875% 08/15/2025 DD 08/12/15	1,119,214.20	1,146,170.30	1,130,000.00
151020AT1	CELGENE CORP	2.125% 08/15/2018 DD 08/12/15	1,171,567.80	1,174,703.40	1,170,000.00
151020104	CELGENE CORP		10,420,964.26	18,941,098.50	163,638.00
151020AJ3	CELGENE CORP	4.000% 08/15/2023 DD 08/06/13	1,491,780.00	1,563,990.00	1,500,000.00
15117B103	CELLDEX THERAPEUTICS INC		293,385.61	234,443.58	66,227.00
15117P102	CELLULAR BIOMEDICINE GROUP INC		51,549.80	50,011.00	3,847.00
151290889	CEMEX SAB DE CV	ADR	2,350,187.78	2,109,914.62	262,754.00
151290BM4	CEMEX SAB DE CV 144A	5.700% 01/11/2025 DD 09/11/14	123,729.37	135,005.00	134,000.00
151290BU6	CEMEX SAB DE CV 144A	7.750% 04/16/2026 DD 03/16/16	152,490.00	152,835.00	138,000.00
151290BS1	CEMEX SAB DE CV 144A	6.125% 05/05/2025 DD 03/05/15	68,404.60	69,530.00	68,000.00
15130J109	CEMPRA INC		46,769.75	18,062.80	6,451.00
NCB57FG09	CENOVUS ENERGY INC		4,032,757.13	2,452,620.86	162,024.00
15135B101	CENTENE CORP		1,698,548.16	1,996,102.73	35,323.00
15189XAN8	CENTERPOINT ENERGY HOUSTON ELE	4.500% 04/01/2044 DD 03/17/14	102,847.00	108,638.00	100,000.00
15189T107	CENTERPOINT ENERGY INC		1,908,090.42	2,247,734.72	91,223.00
15200WAA3	CENTERPOINT ENERGY TRANSI 1 A1	0.901% 04/15/2018 DD 01/19/12	227,925.16	226,525.60	226,609.45
15201P109	CENTERSTATE BANKS INC		698,027.22	806,673.33	32,049.00
G20045202	CENTRAL EUROPEAN MEDIA ENTERPRR		28,844.40	28,289.70	11,094.00
153527106	CENTRAL GARDEN & PET CO		184,796.94	209,558.97	6,333.00
153527205	CENTRAL GARDEN & PET CO		574,782.47	643,739.70	20,833.00
FJ6183555	CENTRAL JAPAN RAILWAY CO		3,481,206.03	4,583,478.52	27,800.00
154760409	CENTRAL PACIFIC FINANCIAL CORP		635,701.50	657,463.50	20,925.00
155685100	CENTRAL VALLEY COMMUNITY BANCO		108,214.00	121,756.00	6,100.00
EXB033F22	CENTRICA PLC		4,026,001.85	3,033,031.49	1,048,528.00
156431108	CENTURY ALUMINUM CO		325,931.04	280,117.44	32,724.00
156432106	CENTURY BANCORP INC/MA		109,606.50	124,200.00	2,070.00
156492100	CENTURY CASINOS INC		62,756.05	77,666.51	9,437.00
156504300	CENTURY COMMUNITIES INC		210,233.45	206,787.00	9,847.00
FPB4P2Y76	CENTURY PROPERTIES GROUP INC		771,895.35	301,271.01	27,230,791.00
156700AT3	CENTURYLINK INC	7.650% 03/15/2042 DD 03/12/12	963,229.27	831,250.00	950,000.00
156700106	CENTURYLINK INC		3,772,717.94	2,698,578.18	113,481.00
156782104	CERNER CORP		9,945,173.84	8,614,423.98	181,854.00
157085101	CERUS CORP		128,867.26	95,660.85	21,991.00
157210105	CEVA INC		89,885.95	95,583.95	2,849.00
125269100	CF INDUSTRIES HOLDINGS INC		5,509,017.63	7,074,311.52	224,724.00
12527GAF0	CF INDUSTRIES INC	5.150% 03/15/2034 DD 03/11/14	463,850.00	459,000.00	540,000.00
12527GAD5	CF INDUSTRIES INC	4.950% 06/01/2043 DD 05/23/13	1,017,520.00	817,500.00	1,000,000.00
12527GAE3	CF INDUSTRIES INC	5.375% 03/15/2044 DD 03/11/14	1,070,380.00	825,310.00	1,000,000.00
12527DAD2	CFCRE COMMERCIAL MOR C2 B 144A	VAR RT 12/15/2047 DD 12/01/11	1,014,257.81	1,122,915.80	1,000,000.00
999F04044	CFH HOLDINGS CORP SER A PFD		482.85	482.85	9,657.00
12528RAL2	CGBAM COMMERCIAL M SMRT E 144A	VAR RT 04/10/2028 DD 05/01/15	189,795.90	184,492.56	193,000.00
12528RAN8	CGBAM COMMERCIAL M SMRT F 144A	VAR RT 04/10/2028 DD 05/01/15	1,485,301.15	1,446,451.20	1,536,000.00
12528MAS8	CG-CCRE COMMERCIAL FL1 YTC1 144A	VAR RT 06/15/2031 DD 06/30/14	738,225.00	731,831.13	765,000.00
12528MAU3	CG-CCRE COMMERCIAL FL1 YTC2 144A	VAR RT 06/15/2031 DD 06/30/14	722,925.00	728,728.29	765,000.00
12528MAW9	CG-CCRE COMMERCIAL FL1 YTC3 144A	VAR RT 06/15/2031 DD 06/30/14	253,687.50	260,573.78	275,000.00
12528MAE9	CG-CCRE COMMERCIAL FL1 C 144A	VAR RT 06/15/2031 DD 06/30/14	275,000.00	272,266.50	275,000.00
12532LBA2	CGGS COMMERCIAL RNDB DFL 144A	VAR RT 002/15/2033 DD 03/30/16	315,872.19	317,571.58	315,872.19
NC2159746	CGI GROUP INC	CL A SUB-VTG	1,572,279.44	2,124,374.48	44,210.00
12541W209	CH ROBINSON WORLDWIDE INC		2,122,259.88	2,204,246.88	30,088.00
AA6726308	CHALLENGER LTD/AUSTRALIA		841,754.75	1,035,998.54	127,290.00
159179100	CHANNELADVISOR CORP		450,010.90	450,245.60	31,376.00

FHB61TX02	CHAOWEI POWER HOLDINGS LTD		233,034.15	312,124.75	365,000.00
159864107	CHARLES RIVER LABORATORIES INT		336,018.22	616,910.43	8,097.00
808513AK1	CHARLES SCHWAB CORP/THE	1.500% 03/10/2018 DD 03/10/15	125,475.00	125,030.00	125,000.00
808513105	CHARLES SCHWAB CORP/THE		5,059,379.93	9,706,225.58	245,914.00
FA6188611	CHAROEN POKPHAND ENTERPRISE		268,328.19	457,698.50	328,900.00
16115Q308	CHART INDUSTRIES INC		723,628.16	761,246.68	21,134.00
16119P108	CHARTER COMMUNICATIONS INC		5,972,127.05	12,343,706.24	42,872.00
161175AY0	CHARTER COMMUNICATIONS OPERATI	4.908% 07/23/2025 DD 07/23/16	119,120.40	126,471.60	120,000.00
161175BA1	CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	171,558.00	173,412.00	150,000.00
161175AZ7	CHARTER COMMUNICATIONS OPERATI	6.384% 10/23/2035 DD 10/23/16	221,622.00	228,366.40	200,000.00
161175BB9	CHARTER COMMUNICATIONS OPERATI	4.464% 07/23/2022 DD 07/23/16	249,613.00	261,257.50	250,000.00
16122W108	CHARTER FINANCIAL CORP/MD		132,793.95	157,781.55	9,465.00
161505CH3	CHASE COMMERCIAL MORT 1 H 144A	6.340% 05/18/2030 DD 05/01/98	1,146,957.66	1,925,629.07	1,880,258.43
161505DH2	CHASE COMMERCIAL MORT 2 J 144A	VAR RT 11/18/2030 DD 11/01/98	1,018,566.54	2,685,732.77	2,909,817.84
16150R104	CHASE CORP		79,716.00	85,388.10	1,022.00
161571GY4	CHASE ISSUANCE TRUST A5 A5	1.360% 04/15/2020 DD 05/06/15	501,914.06	499,705.00	500,000.00
161571HA5	CHASE ISSUANCE TRUST A7 A7	1.620% 07/15/2020 DD 07/29/15	3,755,316.22	3,762,510.00	3,755,000.00
16208T102	CHATHAM LODGING TRUST		498,605.24	533,108.10	25,942.00
M22465104	CHECK POINT SOFTWARE TECHNOLOG		11,607,857.18	13,166,976.16	155,896.00
163072101	CHEESECAKE FACTORY INC/THE		380,186.88	393,052.32	6,564.00
163086101	CHEFS' WAREHOUSE INC/THE		48,012.80	59,265.80	3,751.00
163092109	CHEGG INC		2,235,408.70	2,044,156.68	276,986.00
16359R103	CHEMED CORP		344,543.91	374,878.17	2,337.00
163731102	CHEMICAL FINANCIAL CORP		1,737,100.05	1,833,925.35	33,855.00
16383L106	CHEMOCENTRYX INC		26,956.44	24,997.20	3,378.00
163851108	CHEMOURS CO/THE		977,916.24	952,476.62	43,118.00
163893209	CHEMTURA CORP		874,870.55	870,935.60	26,233.00
163893AD2	CHEMTURA CORP	5.750% 07/15/2021 DD 07/23/13	1,006,857.50	1,050,400.00	1,010,000.00
164024101	CHEMUNG FINANCIAL CORP		69,130.08	79,824.60	2,196.00
16411R208	CHENIERE ENERGY INC		1,926,247.26	2,906,107.35	70,145.00
16411Q101	CHENIERE ENERGY PARTNERS LP		869,791.21	944,200.84	32,762.00
16411W108	CHENIERE ENERGY PARTNERS LP HO		57,759.47	74,805.28	3,344.00
165167107	CHESAPEAKE ENERGY CORP		2,108,801.15	1,085,958.90	154,695.00
165240102	CHESAPEAKE LODGING TRUST		1,003,355.78	1,068,948.96	41,336.00
165303108	CHESAPEAKE UTILITIES CORP		638,079.75	654,704.05	9,779.00
FH6212556	CHEUNG KONG INFRASTRUCTURE HOL		1,085,879.83	1,074,337.53	135,000.00
FHBWX52N6	CHEUNG KONG PROPERTY HOLDINGS		4,425,582.71	5,662,952.54	923,359.00
166764BL3	CHEVRON CORP	2.954% 05/16/2026 DD 05/16/16	94,950.60	93,448.65	95,000.00
166764AH3	CHEVRON CORP	3.191% 06/24/2023 DD 06/24/13	100,468.00	102,428.00	100,000.00
166764AE0	CHEVRON CORP	1.718% 06/24/2018 DD 06/24/13	148,566.00	150,459.00	150,000.00
166764AY6	CHEVRON CORP	2.419% 11/17/2020 DD 11/17/15	2,429,895.50	2,371,767.60	2,355,000.00
166764100	CHEVRON CORP		42,755,680.93	47,126,844.60	400,398.00
166754AP6	CHEVRON PHILLIPS CHEMICAL 144A	3.400% 12/01/2026 DD 11/22/16	289,240.20	289,507.00	290,000.00
FJ6190568	CHIBA BANK LTD/THE		791,921.66	836,044.10	136,000.00
167250109	CHICAGO BRIDGE & IRON CO NV		840,164.99	687,768.50	21,662.00
167486SD2	CHICAGO IL	6.314% 01/01/2044 DD 03/24/14	153,745.50	133,743.00	150,000.00
167593AM4	CHICAGO IL O'HARE INTERNATIONA	6.845% 01/01/2038 DD 04/29/10	265,401.00	252,348.75	225,000.00
167725AF7	CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	121,913.00	124,875.00	100,000.00
168615102	CHICO'S FAS INC		373,144.20	375,492.66	26,094.00
168905107	CHILDREN'S PLACE INC/THE		269,211.15	273,271.65	2,707.00
168863BN7	CHILE GOVERNMENT INTERNATIONAL	2.250% 10/30/2022 DD 10/30/12	133,875.00	144,795.00	150,000.00
168863AVW8	CHILE GOVERNMENT INTERNATIONAL	3.250% 09/14/2021 DD 09/14/11	208,589.00	206,720.00	200,000.00
168863CA4	CHILE GOVERNMENT INTERNATIONAL	3.125% 01/21/2026 DD 01/21/16	1,217,646.47	1,183,970.00	1,202,000.00
16934Q208	CHIMERA INVESTMENT CORP		472,938.26	572,059.22	33,611.00
16934W106	CHIMERIX INC		156,006.34	136,431.40	29,659.00
FHB0LMTQ6	CHINA CONSTRUCTION BANK CORP		424,804.95	416,842.39	541,347.00
FH6460791	CHINA GAS HOLDINGS LTD		4,302,512.52	3,972,909.08	2,928,000.00
FA6190682	CHINA GENERAL PLASTICS CORP		393,277.88	501,605.69	675,000.00
FHB0CDBK6	CHINA LESSO GROUP HOLDINGS LTD		3,612,613.78	3,389,815.75	5,225,000.00
FH6718974	CHINA LIFE INSURANCE CO LTD		4,032,779.80	4,181,655.20	1,605,000.00
FHB5126D2	CHINA LUMENA NEW MATERIALS COR		344,256.41	281,337.26	1,745,000.00
FHB94VG56	CHINA MACHINERY ENGINEERING CO		1,583,300.76	1,298,352.28	2,046,000.00
FHB01B1L3	CHINA MENGNIU DAIRY CO LTD		1,897,887.51	2,557,074.22	1,327,000.00
16941M109	CHINA MOBILE LTD	ADR	6,722,139.94	5,979,274.49	114,043.00
FH6073552	CHINA MOBILE LTD		14,501,967.07	15,129,257.14	1,427,000.00
FHB02ZKQ7	CHINA POWER INTERNATIONAL DEVE		367,240.90	328,002.17	905,000.00
FHB0BMS7	CHINA STATE CONSTRUCTION INTER		1,303,867.55	1,406,396.11	940,000.00
FH6264045	CHINA TAIPING INSURANCE HOLDIN		1,883,127.60	1,978,294.76	958,626.00
FH6559337	CHINA TELECOM CORP LTD		6,125,508.82	5,686,424.23	12,315,000.00
FA6432803	CHIPBOND TECHNOLOGY CORP		1,112,574.48	1,086,409.75	762,000.00
169656105	CHIPOTLE MEXICAN GRILL INC		2,244,064.74	2,251,845.76	5,968.00
ES5962307	CHOCOLADEFABRIKEN LINDT & SPRU		1,050,616.45	1,096,275.89	18.00
ES5962281	CHOCOLADEFABRIKEN LINDT & SPRU		1,026,175.86	1,105,500.07	213.00
169905106	CHOICE HOTELS INTERNATIONAL IN		286,666.75	380,691.60	6,792.00
SDB573M10	CHR HANSEN HOLDING A/S		1,166,486.80	1,020,087.20	18,387.00
EF4061398	CHRISTIAN DIOR SE		1,731,819.30	2,361,135.66	11,235.00
171077407	CHROMADEX CORP		10,822.94	14,103.91	4,261.00
12543DAV2	CHS/COMMUNITY HEALTH SYSTEMS I	6.875% 02/01/2022 DD 08/01/14	1,437,981.99	993,850.00	1,430,000.00
171232AQ4	CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	51,858.00	62,367.50	50,000.00
00440EAS6	CHUBB INA HOLDINGS INC	3.150% 03/15/2025 DD 03/16/15	127,045.00	124,552.50	125,000.00
00440EAT4	CHUBB INA HOLDINGS INC	2.300% 11/03/2020 DD 11/03/15	199,672.00	199,954.00	200,000.00
00440EAV9	CHUBB INA HOLDINGS INC	3.350% 05/03/2026 DD 11/03/15	802,247.00	810,328.00	800,000.00
H1467J104	CHUBB LTD		9,675,990.24	13,063,893.48	98,879.00
FJ6195609	CHUBU ELECTRIC POWER CO INC		2,142,883.59	1,845,324.36	131,800.00
FJ6196409	CHUGAI PHARMACEUTICAL CO LTD		1,029,133.99	1,245,522.39	43,300.00
FJ6195807	CHUGOKU BANK LTD/THE		463,671.00	539,503.60	37,500.00
FJ6195906	CHUGOKU ELECTRIC POWER CO INC/		828,411.79	694,698.01	59,100.00
171340102	CHURCH & DWIGHT CO INC		1,641,156.06	2,394,170.01	54,179.00
171484108	CHURCHILL DOWNS INC		6,544,178.70	6,464,686.05	42,969.00
171604101	CHUY'S HOLDINGS INC		3,803,374.30	3,924,308.30	120,934.00
NCB3KTOSS	CI FINANCIAL INC		1,170,331.16	946,948.06	43,987.00
20440T201	CIA BRASILEIRA DE DISTRIBUICAO	ADR	1,448,254.98	1,989,310.00	120,200.00
204429104	CIA CERVECERIAS UNIDAS SA	ADR	1,486,297.54	1,260,898.00	60,100.00

LB2039116	CIA DE GAS DE SAO PAULO - COMG		346,833.14	212,950.50	15,100.00
20441B407	CIA PARANAENSE DE ENERGIA	ADR	1,181,305.91	1,206,492.00	142,275.00
LC2196336	CIA SUD AMERICANA DE VAPORES S		1,961,860.87	776,245.77	29,794,723.00
171757107	CIDARA THERAPEUTICS INC		94,311.75	88,764.00	8,535.00
EF7380480	CIE DE SAINT-GOBAIN		9,882,244.24	10,787,556.91	231,106.00
ESBCRWZ17	CIE FINANCIERE RICHEMONT SA		6,286,009.83	6,679,232.35	100,644.00
171779309	CIENA CORP		6,991,810.32	7,782,493.84	318,824.00
17178JAA6	CIFC FUNDING 2007-II 3A D 144A	VAR RT 07/26/2021 DD 07/31/07	201,520.00	199,756.40	200,000.00
12548VAP0	CIFC FUNDING 2012- 2A B1R 144A	VAR RT 12/05/2024 DD 06/05/15	401,000.00	395,300.00	400,000.00
FHB8Z00N0	CIFI HOLDINGS GROUP CO LTD		384,977.28	320,246.61	1,188,000.00
125509BU2	CIGNA CORP	3.250% 04/15/2025 DD 03/20/15	126,540.00	121,743.75	125,000.00
125509109	CIGNA CORP		4,047,713.11	7,152,371.80	53,620.00
171798101	CIMAREX ENERGY CO		1,748,501.30	2,683,617.30	19,747.00
AABX17Q17	CIMIC GROUP LTD		531,011.77	530,567.43	20,971.00
N20146101	CIMPRESS NV		308,826.42	332,177.86	3,626.00
171871502	CINCINNATI BELL INC		581,620.00	649,960.35	29,081.00
172062101	CINCINNATI FINANCIAL CORP		1,428,971.38	2,399,078.25	31,671.00
17243V102	CINEMARK HOLDINGS INC		718,854.31	931,764.40	24,290.00
172441AZ0	CINEMARK USA INC	4.875% 06/01/2023 DD 05/24/13	262,612.50	273,375.00	270,000.00
172441AX5	CINEMARK USA INC	5.125% 12/15/2022 DD 12/18/12	515,812.50	540,750.00	525,000.00
172908105	CINTAS CORP		1,142,084.13	2,168,021.16	18,761.00
17273K109	CIRCOR INTERNATIONAL INC		695,086.93	739,177.84	11,393.00
172755100	CIRRUS LOGIC INC		523,288.45	511,969.70	9,055.00
17275RAD4	CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	242,477.70	253,996.00	200,000.00
17275RAQ5	CISCO SYSTEMS INC	VAR RT 03/01/2019 DD 03/03/14	706,010.90	703,997.00	700,000.00
17275RBG6	CISCO SYSTEMS INC	1.400% 09/20/2019 DD 09/20/16	1,113,762.35	1,102,846.50	1,115,000.00
17275RAF9	CISCO SYSTEMS INC	5.500% 01/15/2040 DD 11/17/09	1,414,975.00	1,522,750.00	1,250,000.00
17275R102	CISCO SYSTEMS INC		34,439,363.19	44,970,986.40	1,488,120.00
17275RAH5	CISCO SYSTEMS INC	4.450% 01/15/2020 DD 11/17/09	407,596.00	375,109.00	350,000.00
17275RBC5	CISCO SYSTEMS INC	2.950% 02/28/2026 DD 02/29/16	152,238.00	148,540.50	150,000.00
17275RBD3	CISCO SYSTEMS INC	2.200% 02/28/2021 DD 02/29/16	126,217.50	124,731.25	125,000.00
125581801	CIT GROUP INC		1,550,588.55	1,797,766.96	42,122.00
172850BB4	CIT RV TRUST 1999-A A B	6.440% 03/15/2017 DD 05/19/99	65,922.07	7,660.63	191,549.10
17324UAC0	CITI HELD FOR ASSET PM1 C 144A	10.260% 04/15/2025 DD 03/31/16	294,809.82	326,263.83	309,000.00
17290KAB4	CITI HELD FOR ASSET PM2 B 144A	4.000% 03/15/2022 DD 10/23/15	1,459,959.52	1,515,454.50	1,515,000.00
17290HAB1	CITI HELD FOR ASSET PM3 B 144A	4.310% 05/16/2022 DD 12/18/15	979,054.00	984,720.14	982,000.00
17306X102	CITI TRENDS INC		212,531.40	187,985.52	9,978.00
17305EFW0	CITIBANK CREDIT CARD ISS A1 A1	1.750% 11/19/2021 DD 12/08/16	3,269,824.73	3,255,612.00	3,270,000.00
17305EDY8	CITIBANK CREDIT CARD ISS A8 A8	5.650% 09/20/2019 DD 09/20/07	168,480.47	154,654.50	150,000.00
17321JAP9	CITIGROUP COMMERCIAL GC15 D 144A	VAR RT 09/10/2046 DD 09/01/13	2,156,315.75	2,300,450.00	2,500,000.00
17290TAJ8	CITIGROUP COMMERCIAL SHP2 E 144A	VAR RT 07/15/2027 DD 08/06/15	966,000.00	960,987.06	966,000.00
17325CAJ4	CITIGROUP COMMERCIAL SMPL E 144A	4.509% 09/10/2031 DD 10/01/16	482,978.89	496,239.33	483,000.00
17325GAL0	CITIGROUP COMMERCIAL C3 D 144A	3.000% 11/15/2049 DD 11/01/16	586,688.12	568,556.74	839,000.00
17320DAC2	CITIGROUP COMMERCIAL M GC11 A2	1.987% 04/10/2046 DD 04/01/13	443,592.19	441,562.00	440,000.00
17325DAG8	CITIGROUP COMMERCIAL MORT P5 B	VAR RT 10/10/2049 DD 10/01/16	102,992.95	98,060.00	100,000.00
172967JU6	CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	45,434.20	48,486.30	46,000.00
172967HS3	CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	65,212.55	70,016.70	65,000.00
172967JN2	CITIGROUP INC	1.700% 04/27/2018 DD 04/27/15	99,840.00	99,780.00	100,000.00
172967GT2	CITIGROUP INC	3.500% 05/15/2023 DD 05/14/13	161,531.42	174,434.75	175,000.00
172967FX4	CITIGROUP INC	5.875% 01/30/2042 DD 01/26/12	165,115.50	177,715.50	150,000.00
172967JV4	CITIGROUP INC	VAR RT 07/30/2018 DD 07/30/15	231,228.20	231,430.60	230,000.00
172967JJ1	CITIGROUP INC	2.400% 02/18/2020 DD 02/18/15	247,975.00	249,492.50	250,000.00
172967JW2	CITIGROUP INC	2.150% 07/30/2018 DD 07/30/15	280,747.60	280,926.80	280,000.00
172967JP7	CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15	376,271.25	367,395.00	375,000.00
172967HA2	CITIGROUP INC	6.675% 09/13/2043 DD 09/13/13	540,763.05	589,392.15	465,000.00
172967HL8	CITIGROUP INC	VAR RT 03/10/2017 DD 03/10/14	635,000.00	635,393.70	635,000.00
172967HB0	CITIGROUP INC	5.500% 09/13/2025 DD 09/13/13	770,999.41	769,307.00	700,000.00
172967JL6	CITIGROUP INC	3.875% 03/26/2025 DD 03/26/15	998,520.00	993,400.00	1,000,000.00
172967LC3	CITIGROUP INC	2.900% 12/08/2021 DD 12/08/16	1,196,532.00	1,196,760.00	1,200,000.00
172967KY6	CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	1,399,156.00	1,338,708.00	1,400,000.00
172967JQ5	CITIGROUP INC	VAR RT 04/27/2018 DD 04/27/15	1,455,000.00	1,461,009.15	1,455,000.00
172967HC8	CITIGROUP INC	2.500% 09/26/2018 DD 09/26/13	2,917,684.95	2,907,561.60	2,880,000.00
172967424	CITIGROUP INC		23,484,159.42	37,166,630.55	625,385.00
172922106	CITIZENS & NORTHERN CORP		197,413.20	212,848.80	8,124.00
17401QAB7	CITIZENS BANK NA/PROVIDENCE RI	2.450% 12/04/2019 DD 12/04/14	248,095.00	250,840.00	250,000.00
17401QAE1	CITIZENS BANK NA/PROVIDENCE RI	2.550% 05/13/2021 DD 05/13/16	649,395.50	646,009.00	650,000.00
174610AN5	CITIZENS FINANCIAL GROUP INC	2.375% 07/28/2021 DD 07/28/16	199,896.00	196,128.00	200,000.00
174610AK1	CITIZENS FINANCIAL GROUP INC	4.300% 12/03/2025 DD 12/03/15	345,715.50	340,299.70	335,000.00
174610105	CITIZENS FINANCIAL GROUP INC		2,847,451.76	3,984,502.90	111,830.00
174740100	CITIZENS INC/TX		304,384.74	315,634.44	32,142.00
177376100	CITRIX SYSTEMS INC		2,306,418.39	2,926,152.84	32,764.00
FM6197921	CITY DEVELOPMENTS LTD		594,683.92	487,733.09	85,100.00
177835105	CITY HOLDING CO		608,609.88	681,610.80	10,083.00
178587101	CITY OFFICE REIT INC		71,646.04	76,465.02	5,806.00
17887R102	CIVITAS SOLUTIONS INC		42,755.85	43,521.30	2,187.00
FHBW9P811	CK HUTCHISON HOLDINGS LTD		8,774,970.10	11,998,962.50	1,058,359.00
179895107	CLARCOR INC		474,789.00	567,476.07	6,881.00
NC8808312	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL J	80,077.80	89,278.52	124,000.00
NC8919192	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL G	149,695.76	137,651.51	186,000.00
NC8808296	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL F	719,770.60	633,378.03	851,000.00
NC8896754	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL M	536,732.81	1,008,248.51	1,469,000.00
NC8808304	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL H	87,633.20	90,742.24	124,000.00
NC8808320	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL K	36,672.41	44,280.50	62,000.00
NC8896747	CLAREGOLD TRUST	VAR RT 15-MAY-2044 CL L	127,432.84	156,734.39	223,000.00
969490101	CLAYTON WILLIAMS ENERGY INC		459,767.88	491,589.72	4,122.00
184499101	CLEAN ENERGY FUELS CORP		221,376.15	173,461.86	60,651.00
184496107	CLEAN HARBORS INC		481,693.73	482,930.70	8,678.00
AABYQ8KW4	CLEANAWAY WASTE MANAGEMENT LTD		851,476.90	1,012,694.94	1,137,038.00
18451C109	CLEAR CHANNEL OUTDOOR HOLDINGS		36,980.28	16,043.85	3,177.00
18482P103	CLEARFIELD INC		32,849.60	34,693.20	1,676.00
185063104	CLEARSIDE BIOMEDICAL INC		48,981.25	18,997.50	2,125.00
18538R103	CLEARWATER PAPER CORP		155,025.75	160,663.05	2,451.00
185401AD8	CLEAVER-BROOKS INC 144A	8.750% 12/15/2019 DD 12/19/12	1,145,654.70	1,145,375.00	1,100,000.00

18683K101	CLIFFS NATURAL RESOURCES INC		1,129,387.74	1,281,801.74	152,414.00
186873105	CLIFTON BANCORP INC		250,680.24	256,439.52	15,156.00
189054AS8	CLOROX CO/THE	3.800% 11/15/2021 DD 11/17/11	53,559.50	52,742.00	50,000.00
189054109	CLOROX CO/THE		2,321,352.53	3,281,346.80	27,340.00
189464100	CLOVIS ONCOLOGY INC		164,143.62	204,065.48	4,594.00
FH6097015	CLP HOLDINGS LTD		8,460,028.32	11,174,812.82	1,216,000.00
18948M108	CLUBCORP HOLDINGS INC		121,456.35	133,555.45	9,307.00
999F0BC98	CME CCP CSFB CCP COLLATERAL	0.010% 01/01/2049 DD 07/01/08	418,000.00	418,000.00	418,000.00
12572QAF2	CME GROUP INC	5.300% 09/15/2043 DD 09/09/13	52,259.00	58,575.00	50,000.00
12572Q105	CME GROUP INC		5,199,940.74	8,223,532.20	71,292.00
125896BR0	CMS ENERGY CORP	2.950% 02/15/2027 DD 11/03/16	47,787.50	47,454.50	50,000.00
125896BC3	CMS ENERGY CORP	8.750% 06/15/2019 DD 06/15/09	993,982.50	866,032.50	750,000.00
125896100	CMS ENERGY CORP		1,703,714.25	2,447,505.72	58,806.00
126117100	CNA FINANCIAL CORP		241,812.73	293,446.50	7,071.00
126117AT7	CNA FINANCIAL CORP	4.500% 03/01/2026 DD 02/24/16	512,784.30	501,955.20	480,000.00
126128107	CNB FINANCIAL CORP/PA		9,845,779.86	10,997,333.06	411,269.00
EIBDSV2V8	CNH INDUSTRIAL NV		1,475,496.36	1,617,865.01	185,588.00
12621E103	CNO FINANCIAL GROUP INC		2,159,850.00	2,363,493.00	123,420.00
FHB00G0S9	CNOOC LTD		5,075,663.79	7,535,401.74	6,023,000.00
EF5543980	CNP ASSURANCES		541,398.37	720,676.08	38,822.00
189754104	COACH INC		3,190,420.57	2,063,308.36	58,918.00
190749AJ0	COBALT CMBS COMMERCIAL M C1 AJ	5.289% 08/15/2048 DD 12/01/06	250,285.02	292,512.12	421,973.63
19075DAJ0	COBALT CMBS COMMERCIAL M C3 AJ	VAR RT 05/15/2046 DD 08/01/07	7,325,691.25	7,198,931.66	7,118,000.00
19075F106	COBALT INTERNATIONAL ENERGY IN		344,397.46	344,397.46	282,293.00
EXB07KD30	COBHAM PLC		940,459.58	782,033.04	386,617.00
190897108	COBIZ FINANCIAL INC		358,446.22	397,776.39	23,551.00
AA6123456	COCA-COLA AMATIL LTD		932,615.91	804,946.95	109,847.00
191098102	COCA-COLA BOTTLING CO CONSOLID		112,830.08	121,975.70	682.00
191216AZ3	COCA-COLA CO/THE	2.500% 04/01/2023 DD 03/05/13	117,757.50	123,685.00	125,000.00
191216100	COCA-COLA CO/THE		31,375,342.00	34,323,697.50	827,875.00
ENBD4D946	COCA-COLA EUROPEAN PARTNERS PL		1,740,099.60	1,419,162.33	44,820.00
G25839104	COCA-COLA EUROPEAN PARTNERS PL		7,985,885.32	6,680,350.00	212,750.00
191241108	COCA-COLA FEMSA SAB DE CV	ADR	1,360,146.19	1,363,631.94	21,461.00
EXB9895B6	COCA-COLA HBC AG		969,039.08	889,734.35	40,681.00
AA6211798	COCHLEAR LTD		818,097.54	1,018,806.20	11,481.00
FNB05F1C7	COCOLAND HOLDINGS BHD		323,060.76	285,414.62	637,000.00
192005106	CODEXIS INC		30,470.00	28,032.40	6,094.00
192025104	CODORUS VALLEY BANCORP INC		127,899.41	161,145.27	5,634.45
192108504	COEUR MINING INC		466,355.20	435,065.58	47,862.00
19240CAA1	COGENT COMMUNICATIONS GRO 144A	5.375% 03/01/2022 DD 02/20/15	793,950.00	820,837.50	795,000.00
19239V302	COGENT COMMUNICATIONS HOLDINGS		6,091,234.40	6,525,195.40	157,804.00
19241Q101	COGINT INC		29,445.50	29,024.85	8,413.00
192422103	COGNEX CORP		936,255.56	1,183,586.48	18,604.00
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		22,314,343.29	23,104,082.56	412,352.00
19247A100	COHEN & STEERS INC		106,304.00	101,472.00	3,020.00
192479103	COHERENT INC		457,617.42	480,435.35	3,497.00
19249H103	COHERUS BIOSCIENCES INC		120,429.75	120,003.45	4,263.00
192576106	COHU INC		227,136.96	254,203.20	18,288.00
194014106	COLFAX CORP		978,980.08	830,054.86	23,102.00
194162103	COLGATE-PALMOLIVE CO		19,919,586.95	26,957,942.56	411,949.00
19421R200	COLLECTORS UNIVERSE INC		21,804.16	23,331.77	1,099.00
19459J104	COLLEGIUM PHARMACEUTICAL INC		32,958.77	30,563.91	1,963.00
195325BK0	COLOMBIA GOVERNMENT INTERNATIO	7.375% 09/18/2037 DD 09/19/06	157,175.00	151,875.00	125,000.00
195325BB0	COLOMBIA GOVERNMENT INTERNATIO	10.375% 01/28/2033 DD 01/28/03	560,759.64	438,655.00	302,000.00
195325CU7	COLOMBIA GOVERNMENT INTERNATIO	5.000% 06/15/2045 DD 01/28/15	738,450.00	683,100.00	720,000.00
195325BQ7	COLOMBIA GOVERNMENT INTERNATIO	4.000% 02/26/2024 DD 09/26/13	2,682,693.13	2,682,560.00	2,656,000.00
195325BD6	COLOMBIA GOVERNMENT INTERNATIO	8.125% 05/21/2024 DD 01/21/04	334,851.50	331,250.00	265,000.00
195325BR5	COLOMBIA GOVERNMENT INTERNATIO	5.625% 02/26/2044 DD 01/28/14	344,148.00	360,500.00	350,000.00
195325CX1	COLOMBIA GOVERNMENT INTERNATIO	4.500% 01/28/2026 DD 09/28/15	479,769.00	457,320.00	444,000.00
LLB1YXLB1	COLOMBIA GOVERNMENT INTERNATIO	9.850% 06/28/2027	696,258.68	666,068.77	1,700,000.00
19624R106	COLONY CAPITAL INC		1,525,800.64	1,573,992.00	77,728.00
19625X102	COLONY STARWOOD HOMES		1,797,299.37	1,764,526.07	61,247.00
SDB8FMRX8	COLOPLAST A/S		1,400,467.65	1,605,672.63	23,765.00
EB5806220	COLRUYT SA		678,253.82	699,552.97	14,110.00
197236102	COLUMBIA BANKING SYSTEM INC		1,569,983.68	1,792,204.16	40,112.00
198280AF6	COLUMBIA PIPELINE GROUP INC	4.500% 06/01/2025 DD 12/01/15	254,115.00	262,642.50	250,000.00
198287203	COLUMBIA PROPERTY TRUST INC		1,170,981.25	1,084,168.80	50,193.00
198516106	COLUMBIA SPORTSWEAR CO		227,526.26	227,253.40	3,898.00
199333105	COLUMBUS MCKINNON CORP/NY		319,041.86	363,390.56	13,439.00
FH6651571	COMBA TELECOM SYSTEMS HOLDINGS		240,517.54	302,693.49	1,700,600.00
00209TAB1	COMCAST CABLE COMMUNICATIONS H	9.455% 11/15/2022 DD 11/18/02	3,526,088.68	3,146,887.50	2,325,000.00
20030NBR1	COMCAST CORP	2.750% 03/01/2023 DD 02/23/16	25,382.25	24,821.25	25,000.00
20030NAF8	COMCAST CORP	5.650% 06/15/2035 DD 06/09/05	86,514.75	89,636.25	75,000.00
20030NBF7	COMCAST CORP	2.850% 01/15/2023 DD 01/14/13	93,731.75	94,753.00	95,000.00
20030NBN0	COMCAST CORP	3.375% 08/15/2025 DD 05/27/15	151,746.00	150,906.00	150,000.00
20030NAY7	COMCAST CORP	6.550% 07/01/2039 DD 06/18/09	148,785.00	163,071.25	125,000.00
20030NAW1	COMCAST CORP	5.700% 05/15/2018 DD 05/07/08	299,910.00	263,905.00	250,000.00
20030N101	COMCAST CORP		22,266,373.96	35,437,979.10	513,222.00
20030NAV3	COMCAST CORP	6.950% 08/15/2037 DD 08/23/07	406,776.45	429,631.65	315,000.00
20030NBK6	COMCAST CORP	4.750% 03/01/2044 DD 02/26/14	176,004.50	187,692.75	175,000.00
20030NBP5	COMCAST CORP	4.400% 08/15/2035 DD 05/27/15	71,877.40	73,229.80	70,000.00
200340AP2	COMERICA INC	2.125% 05/23/2019 DD 05/23/14	75,275.25	74,890.50	75,000.00
200340107	COMERICA INC		1,313,989.01	2,512,714.12	36,892.00
199908104	COMFORT SYSTEMS USA INC		173,428.35	178,521.30	5,361.00
FM6603738	COMFORTDELGRO CORP LTD		579,855.19	617,884.68	361,400.00
200447AF7	COMISION FEDERAL DE ELECT 144A	4.750% 02/23/2027 DD 10/18/16	211,737.12	203,520.00	212,000.00
20047PAN7	COMM 2005-LP5 MORTG LP5 E 144A	VAR RT 05/10/2043 DD 04/01/05	824,737.87	785,419.72	786,166.58
20047PAF2	COMM 2005-LP5 MORTG LP5 F 144A	VAR RT 05/10/2043 DD 04/01/05	4,321,187.50	4,144,190.00	4,150,000.00
20047RBK8	COMM 2007-C9 MORT C9 AJFL 144A	VAR RT 12/10/2049 DD 08/14/07	2,473,080.00	2,507,703.20	2,570,000.00
20047RAJ2	COMM 2007-C9 MORTGAGE TRU C9 B	VAR RT 12/10/2049 DD 08/01/07	1,328,067.95	1,261,425.36	1,250,682.00
20047RAK9	COMM 2007-C9 MORTGAGE TRU C9 C	VAR RT 12/10/2049 DD 08/01/07	834,724.06	801,789.97	797,000.00
20047RAL7	COMM 2007-C9 MORTGAGE TRU C9 D	VAR RT 12/10/2049 DD 08/01/07	136,533.75	138,545.10	138,000.00
12624BAL0	COMM 2012-CCRE1 MOR CR1 D 144A	VAR RT 05/15/2045 DD 05/01/12	1,656,277.99	1,843,944.60	1,830,000.00

12624BAS5	COMM 2012-CCRE1 MOR CR1 G 144A	2.462% 05/15/2045 DD 05/01/12	168,236.25	162,868.96	273,000.00
12624BAH9	COMM 2012-CCRE1 MORTGAGE CR1 C	VAR RT 05/15/2045 DD 05/01/12	1,574,959.51	1,637,064.00	1,560,000.00
12624KAY2	COMM 2012-CCRE2 MOR CR2 E 144A	VAR RT 08/15/2045 DD 08/01/12	1,310,740.15	1,501,723.20	1,590,000.00
12624KBA3	COMM 2012-CCRE2 MOR CR2 F 144A	4.250% 08/15/2045 DD 08/01/12	1,081,631.63	1,091,991.84	1,436,000.00
12624KBC9	COMM 2012-CCRE2 MOR CR2 G 144A	4.250% 08/15/2045 DD 08/01/12	454,059.38	398,525.05	595,000.00
12623SAS9	COMM 2012-CCRE5 MOR CR5 D 144A	VAR RT 12/10/2045 DD 12/01/12	672,185.94	695,844.20	740,000.00
126192AK9	COMM 2012-LC4 MORTG LC4 D 144A	VAR RT 12/10/2044 DD 03/01/12	1,938,027.11	2,161,419.81	2,217,000.00
126192AG8	COMM 2012-LC4 MORTGAGE T LC4 C	VAR RT 12/10/2044 DD 03/01/12	474,617.52	533,100.40	490,000.00
12626BAU8	COMM 2013-CCRE10 M CR10 C 144A	VAR RT 08/10/2046 DD 08/01/13	363,632.29	390,389.20	380,000.00
12626BAW4	COMM 2013-CCRE10 M CR10 D 144A	VAR RT 08/10/2046 DD 08/01/13	972,377.67	953,188.90	1,130,000.00
12624SAE9	COMM 2013-CCRE12 M CR12 D 144A	VAR RT 10/10/2046 DD 11/01/13	2,338,162.72	2,151,563.58	2,474,000.00
12591KAK1	COMM 2013-CCRE12 MORTGA CR12 C	VAR RT 10/10/2046 DD 11/01/13	1,013,685.82	1,034,350.00	1,000,000.00
12624XAX6	COMM 2013-CCRE6 MOR CR6 E 144A	VAR RT 03/10/2046 DD 03/01/13	38,738.09	37,634.94	51,000.00
12624XAZ1	COMM 2013-CCRE6 MOR CR6 F 144A	VAR RT 03/10/2046 DD 03/01/13	341,310.00	309,220.83	496,000.00
12625KAE5	COMM 2013-CCRE8 MORTGAG CR8 A5	VAR RT 06/10/2046 DD 06/01/13	303,140.63	313,800.00	300,000.00
12625UAG8	COMM 2013-CCRE9 MOR CR9 C 144A	VAR RT 07/10/2045 DD 07/01/13	788,078.83	773,046.10	782,000.00
12625UAJ2	COMM 2013-CCRE9 MOR CR9 D 144A	VAR RT 07/10/2045 DD 07/01/13	323,052.52	323,983.10	370,000.00
20048EAE1	COMM 2013-LC6 MORTG LC6 D 144A	VAR RT 01/10/2046 DD 01/01/13	1,665,574.38	1,699,884.20	1,858,000.00
20048EAG6	COMM 2013-LC6 MORTG LC6 E 144A	3.500% 01/10/2046 DD 01/01/13	1,437,296.88	1,293,473.15	1,835,000.00
12591RAE0	COMM 2014-CCRE15 M CR15 D 144A	VAR RT 02/10/2047 DD 02/01/14	353,381.95	351,384.10	395,000.00
12631DAG8	COMM 2014-CCRE17 M CR17 D 144A	VAR RT 05/10/2047 DD 05/01/14	1,059,946.76	1,026,390.75	1,155,000.00
12631DAJ2	COMM 2014-CCRE17 M CR17 E 144A	VAR RT 05/10/2047 DD 05/01/14	77,609.38	69,889.00	100,000.00
12592GBC6	COMM 2014-CCRE19 MORTG CR19 A4	3.532% 08/10/2047 DD 08/01/14	413,375.00	412,536.00	400,000.00
12592RBR4	COMM 2014-CCRE21 MORTGA CR21 B	VAR RT 12/10/2047 DD 12/01/14	366,081.06	358,075.50	345,000.00
12591TAB2	COMM 2014-LC15 MORTGAG LC15 A2	2.840% 04/10/2047 DD 03/01/14	185,175.00	183,488.40	180,000.00
12592EAJ7	COMM 2014-PAT MORTG PAT E 144A	VAR RT 08/13/2027 DD 09/30/14	1,071,000.00	1,062,935.37	1,071,000.00
12591UAP8	COMM 2014-UBS2 MOR UBS2 D 144A	VAR RT 03/10/2047 DD 03/01/14	1,187,890.85	1,079,356.88	1,288,000.00
12592TAQ8	COMM 2015-3BP MORTG 3BP F 144A	VAR RT 02/10/2035 DD 02/01/15	1,310,715.00	1,301,333.04	1,512,000.00
12593ABS3	COMM 2015-CCRE23 CR23 CME 144A	VAR RT 05/10/2048 DD 05/01/15	604,338.30	593,811.75	665,000.00
12593QBE9	COMM 2015-CCRE26 MORTG CR26 A4	3.630% 10/10/2048 DD 10/01/15	572,859.38	566,109.50	550,000.00
200525103	COMMERCE BANCSHARES INC/MO		759,960.65	1,155,332.85	19,985.00
20084V108	COMMERCEHUB INC		13,045.58	34,553.02	2,302.00
20084V306	COMMERCEHUB INC		26,284.42	69,213.15	4,605.00
201723103	COMMERCIAL METALS CO		1,666,540.98	1,723,516.74	79,133.00
12593YBE2	COMMERCIAL MORTGAGE PA CR28 A4	3.762% 02/10/2049 DD 02/01/16	538,906.25	519,505.00	500,000.00
201730AJ7	COMMERCIAL MTG 99-C1 144A	VAR RT 01/17/2032 DD 03/11/99	132,977.51	1,664.60	2,344,506.67
EDB90LKT5	COMMERZBANK AG		2,428,380.71	1,705,266.28	223,123.00
02R032620	COMMIT TO PUR FHLMC GOLD SFM	3.500% 02/01/2047 DD 02/01/17	51,140.63	51,120.00	50,000.00
02R022423	COMMIT TO PUR FHLMC GOLD SFM	2.500% 02/01/2032 DD 02/01/17	100,105.47	100,055.00	100,000.00
02R030624	COMMIT TO PUR FHLMC GOLD SFM	3.000% 02/01/2047 DD 02/01/17	421,580.08	421,383.25	425,000.00
02R032612	COMMIT TO PUR FHLMC GOLD SFM	3.500% 01/01/2047 DD 01/01/17	3,335,703.14	3,332,924.70	3,255,000.00
02R022415	COMMIT TO PUR FHLMC GOLD SFM	2.500% 01/01/2032 DD 01/01/17	325,680.67	325,585.00	325,000.00
02R022621	COMMIT TO PUR FHLMC GOLD SFM	2.500% 02/01/2047 DD 02/01/17	23,738.28	23,699.50	25,000.00
02R030418	COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2032 DD 01/01/17	(25,656.25)	(25,652.50)	(25,000.00)
02R030616	COMMIT TO PUR FHLMC GOLD SFM	3.000% 01/01/2047 DD 01/01/17	5,303,687.90	5,307,424.65	5,345,000.00
02R040615	COMMIT TO PUR FHLMC GOLD SFM	4.000% 01/01/2047 DD 01/01/17	52,539.06	52,516.50	50,000.00
02R042413	COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2032 DD 01/01/17	(307,640.63)	(307,242.00)	(300,000.00)
02R042611	COMMIT TO PUR FHLMC GOLD SFM	4.500% 01/01/2047 DD 01/01/17	(241,699.22)	(241,508.25)	(225,000.00)
02R050614	COMMIT TO PUR FHLMC GOLD SFM	5.000% 01/01/2047 DD 01/01/17	(109,203.13)	(108,883.00)	(100,000.00)
01F022428	COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2032 DD 02/01/17	100,078.13	100,045.00	100,000.00
01F030413	COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2032 DD 01/01/17	179,812.50	179,579.75	175,000.00
01F022410	COMMIT TO PUR FNMA SF MTG	2.500% 01/01/2032 DD 01/01/17	877,177.73	876,382.50	875,000.00
01F050619	COMMIT TO PUR FNMA SF MTG	5.000% 01/01/2047 DD 01/01/17	1,095,625.00	1,089,380.00	1,000,000.00
01F042616	COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2047 DD 01/01/17	2,033,496.88	2,032,865.10	1,890,000.00
01F040610	COMMIT TO PUR FNMA SF MTG	4.000% 01/01/2047 DD 01/01/17	6,304,694.44	6,313,116.55	6,005,000.00
01F032617	COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2047 DD 01/01/17	7,110,060.50	7,107,820.20	6,935,000.00
01F030611	COMMIT TO PUR FNMA SF MTG	3.000% 01/01/2047 DD 01/01/17	7,515,767.44	7,549,916.00	7,600,000.00
01F030629	COMMIT TO PUR FNMA SF MTG	3.000% 02/01/2047 DD 02/01/17	7,581,506.84	7,637,707.00	7,700,000.00
01F052615	COMMIT TO PUR FNMA SF MTG	5.500% 01/01/2047 DD 01/01/17	42,269,062.50	42,242,320.00	38,000,000.00
01F032625	COMMIT TO PUR FNMA SF MTG	3.500% 02/01/2047 DD 02/01/17	46,330,853.87	46,512,621.00	45,450,000.00
01F020422	COMMIT TO PUR FNMA SF MTG	2.000% 02/01/2032 DD 02/01/17	97,343.75	97,279.00	100,000.00
01F022626	COMMIT TO PUR FNMA SF MTG	2.500% 02/01/2047 DD 02/01/17	23,759.77	23,756.50	25,000.00
01F032419	COMMIT TO PUR FNMA SF MTG	3.500% 01/01/2032 DD 01/01/17	(52,031.25)	(52,091.00)	(50,000.00)
01F040628	COMMIT TO PUR FNMA SF MTG	4.000% 02/01/2047 DD 02/01/17	28,524,653.91	28,583,527.50	27,225,000.00
01F042418	COMMIT TO PUR FNMA SF MTG	4.500% 01/01/2032 DD 01/01/17	(308,566.41)	(307,806.00)	(300,000.00)
21H042612	COMMIT TO PUR GNMA II JUMBOS	4.500% 01/20/2047 DD 01/01/17	696,142.58	693,751.50	650,000.00
21H040616	COMMIT TO PUR GNMA II JUMBOS	4.000% 01/20/2047 DD 01/01/17	1,956,066.41	1,964,644.50	1,850,000.00
21H030617	COMMIT TO PUR GNMA II JUMBOS	3.000% 01/20/2047 DD 01/01/17	4,595,603.51	4,606,966.00	4,550,000.00
21H032613	COMMIT TO PUR GNMA II JUMBOS	3.500% 01/20/2047 DD 01/01/17	8,240,355.47	8,238,116.75	7,925,000.00
21H022622	COMMIT TO PUR GNMA II JUMBOS	2.500% 02/20/2047 DD 02/01/17	96,949.22	96,884.00	100,000.00
21H030625	COMMIT TO PUR GNMA II JUMBOS	3.000% 02/20/2047 DD 02/01/17	556,015.63	555,984.00	550,000.00
01N022619	COMMIT TO PUR GNMA SF MTG	2.500% 01/15/2047 DD 01/01/17	24,085.94	24,251.75	25,000.00
01N030612	COMMIT TO PUR GNMA SF MTG	3.000% 01/15/2047 DD 01/01/17	(75,624.02)	(75,794.25)	(75,000.00)
01N032618	COMMIT TO PUR GNMA SF MTG	3.500% 01/15/2047 DD 01/01/17	(260,195.31)	(259,950.00)	(250,000.00)
01N042617	COMMIT TO PUR GNMA SF MTG	4.500% 01/15/2047 DD 01/01/17	(162,937.50)	(162,205.50)	(150,000.00)
999E87794	COMMODITY FUND OF HEDGE FUNDS		438,564,679.94	368,199,169.87	438,564,679.95
20271RAF7	COMMONWEALTH BANK OF AUSTRALIA	2.250% 03/13/2019 DD 03/13/14	199,460.00	200,770.00	200,000.00
20271RAJ9	COMMONWEALTH BANK OF AUSTRALIA	1.625% 03/12/2018 DD 03/12/15	594,256.25	594,559.70	595,000.00
20271RAN0	COMMONWEALTH BANK OF AUSTRALIA	2.050% 03/15/2019 DD 03/15/16	1,453,108.50	1,453,326.75	1,455,000.00
20271RAC4	COMMONWEALTH BANK OF AUSTRALIA	1.900% 09/18/2017 DD 09/18/12	2,024,040.00	2,009,220.00	2,000,000.00
20271RAD2	COMMONWEALTH BANK OF AUSTRALIA	2.500% 09/20/2018 DD 09/20/13	253,182.50	252,885.00	250,000.00
AA6215039	COMMONWEALTH BANK OF AUSTRALIA		17,936,651.96	19,743,137.21	330,855.00
202795HU7	COMMONWEALTH EDISON CO	5.800% 03/15/2018 DD 03/27/08	228,024.00	210,022.00	200,000.00
202795JC5	COMMONWEALTH EDISON CO	2.150% 01/15/2019 DD 01/10/14	100,434.00	100,360.00	100,000.00
20337X109	COMMSCOPE HOLDING CO INC		935,809.02	1,168,712.40	31,417.00
20341J104	COMMUNICATIONS SALES & LEASING		1,033,116.37	721,389.90	28,390.00
203607106	COMMUNITY BANK SYSTEM INC		1,661,016.64	1,838,005.34	29,746.00
203668108	COMMUNITY HEALTH SYSTEMS INC		441,146.94	426,645.57	76,323.00
20369C106	COMMUNITY HEALTHCARE TRUST INC		192,017.80	201,282.20	8,740.00
204149108	COMMUNITY TRUST BANCORP INC		443,839.50	522,288.00	10,530.00
204166102	COMMVAULT SYSTEMS INC		313,487.65	287,480.20	5,593.00
20453KAA3	COMPASS BANK	3.875% 04/10/2025 DD 04/10/15	248,222.50	237,910.00	250,000.00
EXBLNN3L1	COMPASS GROUP PLC		16,141,571.46	19,212,465.39	1,035,874.00

20451N101	COMPASS MINERALS INTERNATIONAL		441,109.76	473,704.10	6,046.00
205306103	COMPUTER PROGRAMS & SYSTEMS INC		40,250.40	38,302.80	1,623.00
205363104	COMPUTER SCIENCES CORP		809,166.40	1,741,600.20	29,310.00
AA6180415	COMPUTERSHARE LTD		755,517.42	845,523.53	93,715.00
20563P101	COMPX INTERNATIONAL INC		7,735.00	10,465.00	650.00
20564W105	COMSCORE INC		4,755,723.42	5,036,409.98	159,481.00
205826209	COMTECH TELECOMMUNICATIONS COR		178,581.00	185,630.25	15,665.00
205887102	CONAGRA BRANDS INC		2,452,761.22	3,647,142.80	92,216.00
205887BR2	CONAGRA BRANDS INC	3.200% 01/25/2023 DD 01/25/13	56,980.62	56,946.99	57,000.00
206022105	CONCERT PHARMACEUTICALS INC		77,065.76	80,426.64	7,816.00
20605P101	CONCHO RESOURCES INC		3,319,466.96	3,941,932.80	29,728.00
FJBD97JW9	CONCORDIA FINANCIAL GROUP LTD		1,135,941.76	1,162,486.43	241,000.00
20717E101	CONFORMIS INC		48,164.70	41,949.90	5,179.00
207410101	CONMED CORP		869,811.12	841,703.52	19,056.00
207597EF8	CONNECTICUT LIGHT & POWER CO/T	2.500% 01/15/2023 DD 01/15/13	116,711.25	122,362.50	125,000.00
207597EG6	CONNECTICUT LIGHT & POWER CO/T	4.300% 04/15/2044 DD 04/24/14	127,058.75	128,573.75	125,000.00
207797101	CONNECTICUT WATER SERVICE INC		335,978.16	344,426.95	6,167.00
20786W107	CONNECTONE BANCORP INC		469,443.80	509,709.90	19,642.00
208242107	CONN'S INC		151,542.75	178,327.05	14,097.00
20824XAA7	CONN'S RECEIVABLES FU B A 144A	3.730% 10/15/2018 DD 10/06/16	1,036,719.87	1,039,327.44	1,036,766.63
20825C104	CONOCOPHILLIPS		13,674,398.30	13,295,774.22	265,173.00
20826FAS5	CONOCOPHILLIPS CO	4.200% 03/15/2021 DD 03/08/16	99,950.00	106,222.00	100,000.00
20826FAJ5	CONOCOPHILLIPS CO	2.200% 05/15/2020 DD 05/18/15	2,979,840.00	2,977,110.00	3,000,000.00
20826FAC0	CONOCOPHILLIPS CO	4.300% 11/15/2044 DD 11/12/14	101,323.00	99,471.00	100,000.00
20826FAR7	CONOCOPHILLIPS CO	5.950% 03/15/2046 DD 03/08/16	90,323.20	98,996.80	80,000.00
393505A69	CONSECO FINANCIAL CORP 2 A5	6.240% 12/01/2028 DD 03/18/98	35,248.82	38,101.76	36,717.51
393505BK7	CONSECO FINANCIAL CORP 3 A7	6.400% 10/15/2018 DD 09/01/93	2,779.41	2,752.83	2,715.89
393505F49	CONSECO FINANCIAL CORP 4 A5	6.180% 04/01/2030 DD 05/28/98	137,712.19	140,705.90	133,409.73
20854P109	CONSOL ENERGY INC		1,402,945.53	864,703.59	47,433.00
209034107	CONSOLIDATED COMMUNICATIONS HO		431,495.70	417,651.75	15,555.00
209111EL3	CONSOLIDATED EDISON CO OF NEW	5.850% 03/15/2036 DD 03/09/06	110,294.25	108,627.30	90,000.00
209111FB4	CONSOLIDATED EDISON CO OF NEW	4.200% 03/15/2042 DD 03/13/12	160,995.00	150,402.00	150,000.00
209111EH2	CONSOLIDATED EDISON CO OF NEW	5.300% 03/01/2035 DD 03/10/05	170,271.00	172,293.00	150,000.00
209111FK4	CONSOLIDATED EDISON CO OF NEW	4.300% 12/01/2056 DD 11/16/16	19,806.80	19,972.60	20,000.00
209115104	CONSOLIDATED EDISON INC		4,181,208.24	4,742,560.56	64,367.00
G23773107	CONSOLIDATED WATER CO LTD		111,243.00	109,726.05	10,113.00
210226106	CONSOLIDATED-TOMOKA LAND CO		46,487.52	45,086.48	844.00
201992104	CONSOLVE INCORPORATED SER D	PFD	6,579.00	-	6,579.00
201992112	CONSOLVE INCORPORATED SER E	PFD	35,068.00	-	35,068.00
21036P108	CONSTELLATION BRANDS INC		2,548,391.53	5,357,417.95	34,945.00
NCB15C4L4	CONSTELLATION SOFTWARE INC		1,324,537.90	1,696,989.37	3,730.00
AN6152523	CONTACT ENERGY LTD		547,028.45	491,695.43	151,318.00
210751103	CONTAINER STORE GROUP INC/THE		50,264.81	54,375.05	8,563.00
21075N204	CONTANGO OIL & GAS CO		143,086.56	145,106.24	15,536.00
21075WGB5	CONTIMORTGAGE HOME EQUIT 4 B1F	VAR RT 10/15/2028 DD 09/13/97	188,518.94	212,797.39	200,020.11
ED4598584	CONTINENTAL AG		7,043,015.57	7,985,330.94	41,213.00
211171103	CONTINENTAL BUILDING PRODUCTS		113,341.50	117,671.40	5,094.00
212015AQ4	CONTINENTAL RESOURCES INC/OK	4.900% 06/01/2044 DD 05/19/14	803,030.79	833,625.00	975,000.00
212015AH4	CONTINENTAL RESOURCES INC/OK	5.000% 09/15/2022 DD 03/08/12	828,962.50	943,779.65	935,000.00
212015101	CONTINENTAL RESOURCES INC/OK		916,216.45	1,099,966.68	21,342.00
21240D107	CONTROL4 CORP		155,905.10	142,239.00	13,945.00
LMBDZDPH9	CONTROLADORA VUELA CIA DE AVIA		295,334.26	231,203.36	153,600.00
21240E105	CONTROLADORA VUELA CIA DE AVIA	ADR	963,497.86	758,016.00	50,400.00
EXBD3VFW6	CONVATEC GROUP PLC		3,286,497.71	3,364,655.51	1,164,166.00
212485106	CONVERGYS CORP		942,269.40	905,404.40	36,865.00
216648402	COOPER COS INC/THE		1,140,640.24	1,756,996.92	10,044.00
216831107	COOPER TIRE & RUBBER CO		1,470,866.30	1,486,167.90	38,254.00
21688AAA0	COOPERATIVE RABOBANK UA/NY	2.250% 01/14/2019 DD 01/14/14	250,487.50	251,337.50	250,000.00
21688AAF9	COOPERATIVE RABOBANK UA/NY	2.500% 01/19/2021 DD 01/19/16	754,075.00	749,880.00	750,000.00
21688AAD4	COOPERATIVE RABOBANK UA/NY	2.250% 01/14/2020 DD 01/14/15	1,441,454.40	1,439,856.00	1,440,000.00
21676P103	COOPER-STANDARD HOLDINGS INC		252,562.88	282,330.78	2,731.00
P31076105	COPA HOLDINGS SA		540,294.76	674,776.07	7,429.00
217204106	COPART INC		662,898.36	1,148,649.30	20,730.00
218352102	CONCEPT THERAPEUTICS INC		102,097.80	78,437.04	10,804.00
21870LAS5	CORE INDUSTRIAL TR CALW G 144A	VAR RT 02/10/2034 DD 04/01/15	788,396.87	788,396.87	837,000.00
21870PAQ0	CORE INDUSTRIAL TR TEXW F 144A	VAR RT 02/10/2034 DD 04/01/15	529,104.37	543,690.00	600,000.00
21870KAQ1	CORE INDUSTRIAL TR WEST F 144A	VAR RT 02/10/2037 DD 04/01/15	1,793,195.81	1,751,018.60	2,018,000.00
21871N101	CORECIVIC INC		710,711.61	658,756.72	26,932.00
21871D103	CORELOGIC INC/UNITED STATES		341,121.98	577,457.57	15,679.00
218681104	CORE-MARK HOLDING CO INC		242,256.70	284,305.07	6,601.00
21870U502	COREENERGY INFRASTRUCTURE TRUST		260,283.28	288,945.92	8,284.00
21870Q105	CORESITE REALTY CORP		332,706.15	384,547.65	4,845.00
21925Y103	CORNERSTONE ONDEMAND INC		4,449,759.55	4,974,090.53	117,563.00
219350AW5	CORNING INC	4.750% 03/15/2042 DD 02/21/12	66,177.60	59,626.80	60,000.00
219350105	CORNING INC		3,312,852.02	5,062,188.06	208,578.00
219868BW5	CORP ANDINA DE FOMENTO	2.000% 05/10/2019 DD 05/10/16	1,439,870.40	1,430,611.20	1,440,000.00
219868BV7	CORP ANDINA DE FOMENTO	VAR RT 01/29/2018 DD 01/29/15	2,470,000.00	2,472,717.00	2,470,000.00
P3143NAH7	CORP NACIONAL DEL COBRE D REGS	6.150% 10/24/2036 DD 10/24/06	539,320.00	630,643.00	556,000.00
22003BAJ5	CORPORATE OFFICE PROPERTIES LP	3.700% 06/15/2021 DD 05/21/14	125,256.25	127,582.50	125,000.00
22002T884	CORPORATE OFFICE PROPERTIES TR	PFD 7.375% CUMULATIVE	489,950.00	495,045.48	19,598.00
22002T108	CORPORATE OFFICE PROPERTIES TR		1,813,975.21	2,087,681.40	66,870.00
221006109	CORVEL CORP		48,793.65	52,447.80	1,433.00
221015100	CORVUS PHARMACEUTICALS INC		23,803.20	22,393.80	1,566.00
G25343107	COSAN LTD		8,751,371.24	9,193,742.00	1,224,200.00
22112EAC2	COSAN LUXEMBOURG SA 144A	7.000% 01/20/2027 DD 06/20/16	148,226.13	150,622.50	151,000.00
FKBKF2806	COSMAX INC		2,823,484.21	2,444,319.22	24,705.00
FHBNFWNX2	COSMO LADY CHINA HOLDINGS CO L		1,508,927.20	1,332,503.56	3,443,700.00
221602AC9	COSTA RICA GOVERNMENT INT 144A	7.000% 04/04/2044 DD 04/04/14	797,759.46	731,096.00	800,000.00
P3699PGB7	COSTA RICA GOVERNMENT INT REGS	4.250% 01/26/2023 DD 11/21/12	707,039.72	691,675.00	758,000.00
Y1771G102	COSTAMARE INC		132,692.19	102,776.80	18,353.00
22160N109	COSTAR GROUP INC		1,122,447.68	1,274,757.87	6,763.00
22160K105	COSTCO WHOLESALE CORP		10,149,320.11	14,869,095.48	92,868.00
22160KAG0	COSTCO WHOLESALE CORP	1.750% 02/15/2020 DD 02/17/15	124,786.25	123,986.25	125,000.00

22164K101	COTIVITI HOLDINGS INC		116,007.54	120,709.60	3,509.00
222070203	COTY INC		2,003,105.49	1,765,560.06	96,426.00
222213AJ9	COUNCIL OF EUROPE DEVELOPMENT	1.125% 05/31/2018 DD 05/31/13	194,240.00	199,068.00	200,000.00
222213AL4	COUNCIL OF EUROPE DEVELOPMENT	1.625% 03/10/2020 DD 03/10/15	250,852.50	248,380.00	250,000.00
22237SAC1	COUNTRYPLACE MANUFAC 1 A3 144A	VAR RT 07/15/2037 DD 03/01/07	29,027.94	29,000.22	29,027.96
1266712S4	COUNTRYWIDE HOME EQUITY LO A A	VAR RT 04/15/2030 DD 02/20/04	35,258.10	44,596.79	45,920.21
22237GAA1	COUNTRYWIDE HOME LO BC2 N 144A	6.500% 02/25/2047 DD 05/30/06	171,017.31	1.71	171,371.38
EXB9NWP91	COUNTRYWIDE PLC		14,526,302.77	5,143,170.71	2,361,600.00
221907108	COUNTY BANCORP INC		37,401.21	43,610.49	1,617.00
22266L106	COUPA SOFTWARE INC		45,089.49	42,717.08	1,708.00
222795106	COUSINS PROPERTIES INC		1,827,896.00	1,984,106.50	233,150.00
22282E102	COVANTA HOLDING CORP		231,638.82	277,539.60	17,791.00
22284P105	COVENANT TRANSPORTATION GROUP		158,290.40	159,361.60	8,240.00
EDBYTBWY7	COVESTRO AG		523,229.58	847,945.29	12,334.00
223622606	COWEN GROUP INC		239,532.70	261,461.76	16,868.50
224044CG0	COX COMMUNICATIONS INC 144A	3.350% 09/15/2026 DD 09/13/16	199,662.00	190,988.00	200,000.00
12634H101	CPI CARD GROUP INC		40,586.25	42,641.25	10,275.00
12632VAC6	CPS AUTO RECEIVABLES C C 144A	3.770% 08/17/2020 DD 09/17/14	1,955,783.33	1,950,503.64	1,956,000.00
12632VAD4	CPS AUTO RECEIVABLES C D 144A	4.830% 08/17/2020 DD 09/17/14	616,773.87	617,104.89	617,000.00
12632YACO	CPS AUTO RECEIVABLES D C 144A	4.350% 11/16/2020 DD 12/17/14	175,980.08	176,997.92	176,000.00
067383109	CR BARD INC		8,078,801.00	20,512,356.64	91,304.00
12618T105	CRA INTERNATIONAL INC		174,676.81	202,507.80	5,533.00
22410J106	CRACKER BARREL OLD COUNTRY STO		519,067.61	558,214.14	3,343.00
224122101	CRAFT BREW ALLIANCE INC		98,374.50	105,557.40	6,246.00
224399105	CRANE CO		645,242.56	821,014.08	11,384.00
224607AF8	CRATOS CLO LTD 1A E 144A	VAR RT 05/19/2021 DD 05/17/07	294,750.00	300,000.90	300,000.00
224633107	CRAWFORD & CO		23,566.40	22,105.60	1,760.00
225223304	CRAY INC		112,035.00	120,474.00	5,820.00
G2519Y108	CREDICORP LTD		5,439,084.57	6,034,040.64	38,224.00
225310101	CREDIT ACCEPTANCE CORP		251,813.36	234,040.76	1,076.00
EF7262613	CREDIT AGRICOLE SA		2,124,540.18	2,891,808.88	232,742.00
FJ6591807	CREDIT SAISON CO LTD		469,788.21	397,111.51	22,300.00
22546UAA6	CREDIT SUISSE ABS REP A B 144A	2.500% 01/25/2030 DD 06/28/13	125,664.31	124,082.06	133,252.49
22546QAT4	CREDIT SUISSE AG/NEW YORK NY	1.750% 01/29/2018 DD 01/29/15	1,488,283.30	1,482,059.70	1,485,000.00
22546QAP2	CREDIT SUISSE AG/NEW YORK NY	3.625% 09/09/2024 DD 09/09/14	361,910.50	352,338.00	350,000.00
225470H22	CREDIT SUISSE COMMERC C1 H 144A	VAR RT 02/15/2039 DD 03/01/06	443,410.00	430,638.40	464,000.00
22545YAL5	CREDIT SUISSE COMMERC C2 C 144A	VAR RT 01/15/2049 DD 05/01/07	55,515.00	31,429.04	58,000.00
22545XBC6	CREDIT SUISSE COMMERC C1 AMFL	VAR RT 02/15/2040 DD 03/16/07	266,758.02	312,038.87	331,928.00
22545XAF0	CREDIT SUISSE COMMERCIAL C1 AM	5.416% 02/15/2040 DD 03/01/07	5,342,598.10	5,371,054.63	5,389,000.00
22545YAG6	CREDIT SUISSE COMMERCIAL C2 AJ	VAR RT 01/15/2049 DD 05/01/07	7,625,454.29	7,667,208.00	7,698,000.00
22544QAH2	CREDIT SUISSE COMMERCIAL C3 AJ	VAR RT 06/15/2039 DD 06/01/07	1,505,085.00	1,400,761.12	1,826,000.00
22544QAJ8	CREDIT SUISSE COMMERCIAL C3 B	VAR RT 06/15/2039 DD 06/01/07	27,683.31	23,343.00	108,562.00
22544QAK5	CREDIT SUISSE COMMERCIAL C3 C	VAR RT 06/15/2039 DD 06/01/07	26,623.77	34,026.42	247,663.00
22541NMM8	CREDIT SUISSE FB 02 26 B5 144A	7.000% 10/25/2017 DD 09/01/02	10.10	-	16.35
22541NMC0	CREDIT SUISSE FB 02 26 IV B3	7.000% 10/25/2017 DD 09/01/02	8,219.49	6,745.57	8,721.74
22540AJU3	CREDIT SUISSE FB 98-C2 144A	6.750% 11/11/2030 DD 11/11/98	551,445.31	755,675.58	743,000.00
22540AGB8	CREDIT SUISSE FIRST C1 H 144A	6.000% 05/17/2040 DD 06/11/98	618,313.14	1,009,631.15	1,236,626.27
ES7171584	CREDIT SUISSE GROUP AG		7,516,266.56	5,396,823.46	375,432.00
225433AK7	CREDIT SUISSE GROUP FUNDING GU	3.125% 12/10/2020 DD 06/10/16	499,470.00	498,435.00	500,000.00
225433AC5	CREDIT SUISSE GROUP FUNDING GU	3.750% 03/26/2025 DD 09/26/15	1,164,696.00	1,181,760.00	1,200,000.00
22542CAB8	CREDIT SUISSE NIMS TR 3 B 144A	6.500% 08/27/2036 DD 07/01/06	630,711.04	0.06	640,000.00
22608WAS8	CREDIT 2004 1 LTD	VAR RT 01/28/2040 DD 11/18/04	1,408,640.93	14.09	1,408,640.93
225447101	CREE INC		367,742.76	406,036.54	15,386.00
NCB67C8W3	CRESCENT POINT ENERGY CORP		2,442,670.84	1,468,042.77	107,875.00
226082AE5	CREST 2000 1 LTD CL D 144A	10.000% 08/31/2036 DD 11/03/00	393,440.47	42.44	424,409.41
226082204	CREST 2000-1 LTD 1A E 144A	VAR RT 08/31/2036 DD 11/03/00	1,457,357.00	150.00	1,500,000.00
226086AA4	CREST 2001-1 LTD 1A C 144A	9.000% 02/25/2034 DD 03/07/01	124,349.90	104,631.08	158,115.09
226062AD9	CREST CLARENDON STR 021 D 144A	9.000% 12/28/2035 DD 09/19/02	240,937.60	59,750.42	259,908.75
226373AL2	CRESTWOOD MIDSTREAM PARTNERS L	VAR RT 04/01/2023 DD 04/01/16	395,587.50	428,400.00	420,000.00
226406106	CRESDUD SACIF Y A	ADR	593,231.80	842,275.70	53,410.00
EZ4182240	CRH PLC		6,463,332.75	8,711,824.20	250,633.00
EX0182702	CRH PLC		5,667,138.61	9,625,398.16	275,256.00
226775AD6	CROATIA GOVERNMENT INTERN 144A	6.375% 03/24/2021 DD 03/24/11	158,957.50	158,775.00	146,000.00
226775AF1	CROATIA GOVERNMENT INTERN 144A	5.500% 04/04/2023 DD 04/04/13	326,693.75	330,252.56	313,000.00
226775AG9	CROATIA GOVERNMENT INTERN 144A	6.000% 01/26/2024 DD 11/26/13	688,712.08	683,846.25	631,000.00
NAB46B8H8	CROATIA GOVERNMENT INTERN REGS	6.625% 07/14/2020	371,177.98	371,979.72	342,000.00
227046109	CROCS INC		88,387.98	73,141.32	10,662.00
EXBYZWX78	CRODA INTERNATIONAL PLC		1,003,997.86	888,516.42	22,499.00
227483104	CROSS COUNTRY HEALTHCARE INC		69,384.48	72,399.18	4,638.00
22758A105	CROSSAMERICA PARTNERS LP		1,185,946.02	1,106,470.75	43,925.00
22822VAD3	CROWN CASTLE INTERNATIONAL COR	2.250% 09/01/2021 DD 09/01/16	1,798,371.00	1,741,410.00	1,800,000.00
22822V101	CROWN CASTLE INTERNATIONAL COR		6,247,836.87	7,968,956.80	91,840.00
22822VAC5	CROWN CASTLE INTERNATIONAL COR	3.700% 06/15/2026 DD 05/06/16	72,195.90	68,707.10	70,000.00
228368106	CROWN HOLDINGS INC		1,182,252.49	1,496,405.05	28,465.00
AAB29LCJ2	CROWN RESORTS LTD		529,615.55	495,851.59	59,135.00
FHB2R2ZC4	CRRC CORP LTD		3,386,516.30	2,049,214.89	2,282,740.00
228903100	CRYOLIFE INC		205,549.80	199,811.10	10,434.00
12634NAT5	CSAIL 2015-C2 COMMERCIAL C2 A4	3.504% 06/15/2057 DD 05/01/15	508,046.87	511,890.00	500,000.00
126349109	CSG SYSTEMS INTERNATIONAL INC		195,736.05	224,334.00	4,635.00
AA6185497	CSL LTD		11,020,079.18	20,437,686.13	281,097.00
22945KAQ0	CSMC 2016-MFF MFF F 144A	VAR RT 11/15/2033 DD 11/23/16	1,127,000.00	1,128,837.01	1,127,000.00
12650DAL3	CSMC TRUST 2015-DE DEAL D 144A	VAR RT 04/15/2029 DD 05/27/15	1,148,233.13	1,149,907.88	1,156,000.00
12650DAQ2	CSMC TRUST 2015-DE DEAL F 144A	VAR RT 04/15/2029 DD 05/27/15	901,000.00	894,882.21	901,000.00
12650T104	CSRA INC		786,488.85	1,195,719.36	37,554.00
125906107	CSS INDUSTRIES INC		158,274.35	160,768.73	5,939.00
12646R105	CST BRANDS INC		613,270.30	832,080.15	17,281.00
126402106	CSW INDUSTRIALS INC		355,003.20	367,468.20	9,972.00
126408GK3	CSX CORP	6.150% 05/01/2037 DD 04/25/07	81,755.25	92,134.50	75,000.00
126408GZ0	CSX CORP	3.700% 11/01/2023 DD 10/22/13	100,174.00	103,781.00	100,000.00
126408103	CSX CORP		5,014,779.51	7,239,068.61	201,477.00
FA6527669	CTBC FINANCIAL HOLDING CO LTD		3,500,929.12	3,469,895.02	6,336,048.00
22943F100	CTRIIP.COM INTERNATIONAL LTD	ADR	6,290,894.47	5,457,400.00	136,435.00
126501105	CTS CORP		488,478.10	485,228.80	21,662.00

126534106	CU BANCORP		274,489.25	360,613.40	10,073.00
229663109	CUBESMART		5,377,907.33	5,181,761.82	193,566.00
229669106	CUBIC CORP		857,639.50	835,001.30	17,414.00
229899109	CULLEN/FROST BANKERS INC		813,374.52	1,075,788.39	12,193.00
230215105	CULP INC		53,161.90	57,916.85	1,559.00
231021106	CUMMINS INC		3,531,385.56	4,552,887.71	33,313.00
231082603	CUMULUS MEDIA INC		82,611.14	15,450.96	15,148.00
231269101	CURIS INC		53,812.80	49,772.80	16,160.00
231561101	CURTISS-WRIGHT CORP		1,297,082.38	1,284,286.52	13,057.00
23204G100	CUSTOMERS BANCORP INC		6,802,969.68	8,147,187.36	227,448.00
232109108	CUTERA INC		25,198.00	29,842.00	1,720.00
23222TAG5	CUTWATER 2014-I LTD 1A C 144A	VAR RT 07/15/2026 DD 07/31/14	417,527.50	400,915.00	443,000.00
23222LAJ6	CUTWATER 2015-I LTD 1A D1 144A	VAR RT 07/15/2027 DD 06/03/15	770,693.30	762,340.00	811,000.00
126600105	CVB FINANCIAL CORP		1,492,002.05	1,602,417.19	69,883.00
12662P108	CVR ENERGY INC		183,103.07	266,112.59	10,481.00
126650CK4	CVS HEALTH CORP	3.500% 07/20/2022 DD 07/20/15	139,939.80	143,848.60	140,000.00
126650CL2	CVS HEALTH CORP	3.875% 07/20/2025 DD 07/20/15	236,130.30	229,015.20	222,000.00
126650CH1	CVS HEALTH CORP	1.900% 07/20/2018 DD 07/20/15	250,957.50	250,960.00	250,000.00
126650100	CVS HEALTH CORP		12,851,540.13	18,042,298.04	228,644.00
126650BW9	CVS HEALTH CORP	4.125% 05/15/2021 DD 05/12/11	130,913.75	132,265.00	125,000.00
126650CN8	CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	265,722.50	289,757.00	260,000.00
126673KR2	CWABS REVOLVING HOME EQUI O 1A	VAR RT 02/15/2034 DD 09/30/04	144,025.96	272,372.80	303,212.55
126673LM2	CWABS REVOLVING HOME EQUI P 2A	VAR RT 03/15/2034 DD 10/29/04	9,307.96	9,533.84	10,589.86
126673VE9	CWABS REVOLVING HOME EQUI U 2A	VAR RT 03/15/2034 DD 12/30/04	24,199.25	23,304.32	29,332.43
126673FH0	CWABS REVOLVING HOME EQUI I A	VAR RT 02/15/2034 DD 09/29/04	156,383.59	183,156.07	197,696.66
23242LAB9	CWHEQ REVOLVING HOME EQ F 2A1A	VAR RT 007/15/2036 DD 06/30/06	1,192,825.86	1,193,458.60	1,340,964.72
761545AD4	CWHEQ REVOLVING HOME EQUI A 2A	VAR RT 04/15/2035 DD 02/24/05	17,345.35	21,243.32	24,201.74
126685AD8	CWHEQ REVOLVING HOME EQUI C 2A	VAR RT 07/15/2035 DD 06/30/05	1,010,959.47	1,104,763.51	1,229,030.82
126685AF3	CWHEQ REVOLVING HOME EQUI D 2A	VAR RT 11/15/2035 DD 08/30/05	3,770,529.23	4,030,244.75	4,424,610.26
23242QAE2	CWHEQ REVOLVING HOME EQUI E 2A	VAR RT 07/15/2036 DD 06/29/06	1,089,658.68	1,405,557.59	1,621,342.00
23242LAA1	CWHEQ REVOLVING HOME EQUI F 1A	VAR RT 07/15/2036 DD 06/30/06	390,314.98	384,802.88	433,683.33
126685AM8	CWHEQ REVOLVING HOME EQUI G 2A	VAR RT 12/15/2035 DD 09/30/05	139,112.21	144,437.07	163,466.17
12668FAA2	CWHEQ REVOLVING HOME EQUI I 1A	VAR RT 01/15/2037 DD 12/29/06	900,816.80	869,816.92	979,148.66
12668FAB0	CWHEQ REVOLVING HOME EQUI I 2A	VAR RT 01/15/2037 DD 12/29/06	1,221,839.38	1,294,127.16	1,455,105.48
126682AA1	CWHEQ REVOLVING HOME EQUI A A	VAR RT 04/15/2037 DD 01/31/07	114,083.88	114,953.77	131,129.96
12669XAE4	CWHEQ REVOLVING HOME EQUI B A	VAR RT 02/15/2037 DD 03/30/07	298,361.99	302,670.72	341,962.17
12669UBR0	CWMBS REPERFORMING LN 03-R1	VAR RT 02/25/2043 DD 02/01/03	20,337.20	14,500.23	49,283.65
FJBK0S444	CYBERDYNE INC		412,564.12	249,283.67	17,600.00
FAB2QZ4K3	CYBERPOWER SYSTEMS INC		277,141.92	233,707.22	75,700.00
232577205	CYNOSURE INC		149,931.25	156,271.20	3,427.00
232806109	CYPRESS SEMICONDUCTOR CORP		611,198.37	598,975.52	52,358.00
23283R100	CYRUSONE INC		2,252,866.95	2,605,433.04	58,248.00
23283PAB0	CYRUSONE LP / CYRUSONE FINANCE	6.375% 11/15/2022 DD 05/15/13	1,381,066.79	1,410,350.00	1,340,000.00
12673A108	CYS INVESTMENTS INC		836,632.90	809,408.30	104,710.00
12673A306	CYS INVESTMENTS INC	PFD 7.500% CUMULATIVE	728,293.02	801,310.00	35,300.00
23282W605	CYTOKINETICS INC		54,434.40	59,583.60	4,904.00
23284F105	CYTOMX THERAPEUTICS INC		34,679.48	32,519.41	2,959.00
SSBHBFFY5	D CARNEGIE & CO AB		11,251,914.87	-	482.00
FK6149397	DAEDUCK GDS CO LTD		274,087.67	251,901.50	23,585.00
FKB0NCP42	DAEHAN STEEL CO LTD		483,108.76	455,288.10	57,823.00
FHB284BK9	DAH CHONG HONG HOLDINGS LTD		243,910.24	197,762.20	518,000.00
FJ6250909	DAI NIPPON PRINTING CO LTD		951,342.45	990,268.82	100,000.00
FJ6250545	DAICEL CORP		541,279.62	611,626.03	55,300.00
FJB601QS7	DAI-ICHI LIFE HOLDINGS INC		2,637,661.72	3,475,387.43	208,300.00
FJB0J7D93	DAIICHI SANKYO CO LTD		2,303,340.80	2,357,975.81	115,000.00
FJ6250727	DAIKIN INDUSTRIES LTD		2,269,648.01	4,206,194.67	45,700.00
233912104	DAILY JOURNAL CORP		82,498.20	86,806.20	359.00
ED5529026	DAIMLER AG		11,763,880.71	13,761,090.36	184,485.00
233851CH5	DAIMLER FINANCE NORTH AME 144A	2.000% 07/06/2021 DD 07/06/16	2,015,270.00	1,942,020.00	2,000,000.00
233851BH6	DAIMLER FINANCE NORTH AME 144A	2.250% 09/03/2019 DD 08/01/14	972,426.00	975,594.75	975,000.00
233835AQ0	DAIMLER FINANCE NORTH AMERICA	8.500% 01/18/2031 DD 01/18/01	71,987.40	90,463.80	60,000.00
FJ6250503	DAITO TRUST CONSTRUCTION CO LT		1,509,321.78	2,095,100.16	13,900.00
FJ6251360	DAIWA HOUSE INDUSTRY CO LTD		2,107,518.80	2,978,567.42	108,700.00
FJB0Z6WY1	DAIWA HOUSE REIT INVESTMENT CO		695,362.13	608,256.55	240.00
FJ6251444	DAIWA SECURITIES GROUP INC		1,675,374.47	2,087,378.64	338,000.00
234264109	DAKTRONICS INC		237,198.64	271,737.20	25,396.00
235822AA1	DANA FINANCING LUXEMBOURG 144A	6.500% 06/01/2026 DD 05/27/16	890,850.00	914,375.00	875,000.00
235825205	DANA INC		1,746,552.78	1,948,828.44	102,678.00
235851102	DANAHER CORP		6,759,028.84	10,026,492.56	128,809.00
EFB1Y9TB7	DANONE SA		7,475,215.63	7,263,936.68	114,400.00
SD4588820	DANSKE BANK A/S		2,919,473.69	4,179,141.64	137,540.00
237194105	DARDEN RESTAURANTS INC		1,275,914.92	1,792,984.32	24,656.00
FAB0VCF20	DARFON ELECTRONICS CORP		408,782.97	467,687.48	706,000.00
237266101	DARLING INGREDIENTS INC		1,216,668.88	1,149,867.88	89,068.00
EF4067163	DASSAULT AVIATION SA		401,909.65	410,938.19	367.00
EF5330040	DASSAULT SYSTEMES SE		1,597,204.30	2,043,597.48	26,765.00
237934104	DATALINK CORP		147,712.08	148,902.24	13,224.00
238337109	DAVE & BUSTER'S ENTERTAINMENT		2,555,855.65	3,163,215.50	56,185.00
23918K108	DAVITA INC		1,679,926.42	2,274,477.60	35,428.00
239360100	DAWSON GEOPHYSICAL CO		110,385.84	112,913.76	14,044.00
23305MAL9	DBCCRE 2014-ARCP M ARCP E 144A	VAR RT 01/10/2034 DD 01/01/14	1,746,273.91	1,656,167.79	1,849,000.00
23312VAK2	DBJPM 16-C3 MORTGAGE TRUS C3 C	VAR RT 09/10/2049 DD 08/01/16	681,741.15	654,332.00	700,000.00
FM6175208	DBS HLDGS SGD1		7,520,496.95	10,244,126.81	853,500.00
233050AJ2	DBUBS 2011-LC1 MOR LC1A E 144A	VAR RT 11/10/2046 DD 02/01/11	1,655,111.38	1,745,824.07	1,669,000.00
233050AK9	DBUBS 2011-LC1 MOR LC1A F 144A	VAR RT 11/10/2046 DD 02/01/11	1,905,788.71	2,149,739.80	2,470,000.00
233050AL7	DBUBS 2011-LC1 MOR LC1A G 144A	4.652% 11/10/2046 DD 02/01/11	2,473,227.81	2,191,416.28	2,902,000.00
23305YAM1	DBUBS 2011-LC3 MOR LC3A D 144A	VAR RT 08/10/2044 DD 08/01/11	990,303.67	1,020,283.22	986,000.00
EX0242498	DCC PLC		1,475,431.96	1,190,997.56	15,958.00
23311P100	DCP MIDSTREAM LP		3,958,992.65	4,513,296.10	117,595.00
23311VAF4	DCP MIDSTREAM OPERATING LP	5.600% 04/01/2044 DD 03/13/14	179,850.00	200,750.00	220,000.00
233153204	DCI INDUSTRIAL TRUST INC		2,150,401.09	2,810,986.92	58,709.00
23317HAB8	DDR CORP	3.375% 05/15/2023 DD 05/23/13	97,248.00	97,208.00	100,000.00
23317H805	DDR CORP	PFD 6.250% CUMULATIVE	637,000.00	604,895.20	25,480.00

23317H102	DDR CORP		5,224,421.10	5,065,272.78	331,714.00
23317HAA0	DDR CORP	4.625% 07/15/2022 DD 06/22/12	77,502.16	83,642.83	79,000.00
242370203	DEAN FOODS CO		757,297.08	833,869.08	38,286.00
242370AD6	DEAN FOODS CO 144A	6.500% 03/15/2023 DD 02/25/15	1,246,030.08	1,305,100.00	1,240,000.00
243537107	DECKERS OUTDOOR CORP		1,300,368.93	1,173,658.71	21,189.00
244199BC8	DEERE & CO	4.375% 10/16/2019 DD 10/16/09	80,771.25	79,944.75	75,000.00
244199105	DEERE & CO		5,439,406.57	6,844,947.20	66,430.00
245077102	DEL FRISCO'S RESTAURANT GROUP		247,968.00	263,466.00	15,498.00
245496104	DEL TACO RESTAURANTS INC		228,185.25	226,103.56	16,013.00
246647101	DELEK US HOLDINGS INC		811,142.08	1,025,430.14	42,602.00
24703BAE5	DELL EQUIPMENT FINANC 1 C 144A	2.420% 03/23/2020 DD 04/22/15	168,958.92	169,985.27	169,000.00
24703EAF6	DELL EQUIPMENT FINANC 1 D 144A	3.240% 07/22/2022 DD 07/20/16	267,999.57	266,775.24	268,000.00
24703BAF2	DELL EQUIPMENT FINANC 1 D 144A	2.840% 09/22/2020 DD 04/22/15	707,889.76	709,132.80	708,000.00
24703L103	DELL TECHNOLOGIES INC CLASS V		2,148,016.70	2,521,308.99	45,867.00
G27823106	DELPHI AUTOMOTIVE PLC		4,709,197.24	3,879,360.00	57,600.00
247361702	DELTA AIR LINES INC		3,622,590.64	8,005,229.79	162,741.00
247368103	DELTA APPAREL INC		97,521.84	102,986.64	4,968.00
FA6260733	DELTA ELECTRONICS INC		3,039,992.42	2,807,559.28	567,303.00
247748106	DELTA NATURAL GAS CO INC		121,315.00	139,317.50	4,750.00
247850100	DELTAIC TIMBER CORP		106,060.80	118,379.52	1,536.00
248019101	DELUXE CORP		474,838.65	505,924.65	7,065.00
FJB05L364	DENA CO LTD		296,659.00	212,404.52	9,700.00
247916208	DENBURY RESOURCES INC		734,038.18	1,016,817.12	276,309.00
247916AF6	DENBURY RESOURCES INC 144A	9.000% 05/15/2021 DD 05/10/16	59,175.00	678,727.50	627,000.00
SDB8J51R2	DENMARK I/L GOVERNMENT BOND	0.100% 11/15/2023	301,161.00	251,201.77	1,650,341.60
24869P104	DENNY'S CORP		271,519.92	284,607.89	22,183.00
FJ6640380	DENSO CORP		11,834,446.58	13,673,811.89	315,000.00
24906P109	DENTSPLY SIRONA INC		1,994,706.32	2,802,156.47	48,539.00
FJ6416286	DENTSU INC		1,792,326.49	2,032,408.86	43,100.00
249908104	DEPOMED INC		180,586.34	158,972.44	8,822.00
24983L104	DERMIRA INC		119,515.20	107,883.81	3,557.00
25065K104	DESTINATION XL GROUP INC		46,657.80	47,213.25	11,109.00
ED5750358	DEUTSCHE BANK AG		8,077,839.26	4,851,728.70	266,660.00
251541AN8	DEUTSCHE BANK AG 144A	4.250% 10/14/2021 DD 10/14/16	1,592,483.00	1,606,176.00	1,600,000.00
25152RVR1	DEUTSCHE BANK AG/LONDON	1.400% 02/13/2017 DD 02/13/14	1,149,896.50	1,149,632.00	1,150,000.00
25152RWY5	DEUTSCHE BANK AG/LONDON	1.350% 05/30/2017 DD 05/30/14	1,500,044.65	1,501,734.15	1,505,000.00
EDBDC5MF6	DEUTSCHE BOERSE AG		20,810,160.52	21,095,295.22	257,935.00
EDB5ZXQF3	DEUTSCHE BUNDESREPUBLIK I REGS	1.750% 04/15/2020	1,239,965.03	1,199,760.62	1,024,925.10
EDBZ0D4B2	DEUTSCHE BUNDESREPUBLIK I REGS	0.100% 04/15/2046	1,580,362.46	1,570,777.03	1,200,168.50
EDBWBXZW3	DEUTSCHE BUNDESREPUBLIK I REGS	0.100% 04/15/2026	1,445,867.25	1,438,341.36	1,216,572.00
ED5287484	DEUTSCHE LUFTHANSA AG		4,166,301.12	3,652,649.86	282,237.00
ED4617855	DEUTSCHE POST AG NPV		9,908,599.63	13,801,170.44	418,914.00
ED5842353	DEUTSCHE TELEKOM AG		9,351,479.27	10,932,170.72	633,733.00
25156PAC7	DEUTSCHE TELEKOM INTERNATIONAL	VAR RT 06/15/2030 DD 07/06/00	39,411.00	44,103.60	30,000.00
25156PAN3	DEUTSCHE TELEKOM INTERNATIONAL	6.000% 07/08/2019 DD 06/22/09	146,377.50	136,723.75	125,000.00
EDBOYZ0Z4	DEUTSCHE WOHNEN AG		1,650,564.06	2,073,930.62	65,894.00
25179MAK9	DEVON ENERGY CORP	4.000% 07/15/2021 DD 07/12/11	84,897.60	82,672.00	80,000.00
25179MAP8	DEVON ENERGY CORP	3.250% 05/15/2022 DD 05/14/12	99,780.00	99,366.00	100,000.00
25179M103	DEVON ENERGY CORP		5,588,474.73	5,035,985.23	110,269.00
25179MAL7	DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	456,855.85	638,000.00	620,000.00
25179SAD2	DEVON FINANCING CO LLC	7.875% 09/30/2031 DD 10/03/01	227,968.75	380,652.00	300,000.00
251893103	DEVRY EDUCATION GROUP INC		1,192,844.40	1,348,432.80	43,219.00
252131107	DEXCOM INC		1,357,205.95	1,038,899.40	17,402.00
25215BAR4	DEXIA CREDIT LOCAL SA/NEW 144A	VAR RT 06/05/2018 DD 06/05/15	1,540,000.00	1,533,732.20	1,540,000.00
25215BAD5	DEXIA CREDIT LOCAL SA/NEW 144A	VAR RT 01/11/2017 DD 12/11/13	4,120,000.00	4,120,247.20	4,120,000.00
AAB033YN9	DEXUS PROPERTY GROUP		1,075,595.98	1,266,215.93	181,775.00
FKB68N346	DGB FINANCIAL GROUP INC		18,798,126.94	12,850,556.52	1,588,628.00
23331S100	DHI GROUP INC		44,219.45	45,681.25	7,309.00
Y2066G121	DHT HOLDINGS INC		240,128.28	262,997.64	63,526.00
25243YAH2	DIAGEO CAPITAL PLC	5.875% 09/30/2036 DD 09/28/06	172,273.50	182,280.00	150,000.00
25243YAM1	DIAGEO CAPITAL PLC	5.750% 10/23/2017 DD 10/26/07	1,228,713.75	1,163,137.50	1,125,000.00
EX0237407	DIAGEO PLC		12,314,464.20	12,762,244.95	489,496.00
25272KAR4	DIAMOND 1 FINANCE CORP / 144A	8.350% 07/15/2046 DD 06/01/16	55,500.50	67,720.95	55,000.00
25272KAN3	DIAMOND 1 FINANCE CORP / 144A	8.100% 07/15/2036 DD 06/01/16	70,760.90	83,270.60	70,000.00
25272KAA1	DIAMOND 1 FINANCE CORP / 144A	3.480% 06/01/2019 DD 06/01/16	190,844.40	193,953.90	190,000.00
25272KAW3	DIAMOND 1 FINANCE CORP / 144A	7.125% 06/15/2024 DD 06/22/16	352,843.75	388,563.00	350,000.00
25272KAU7	DIAMOND 1 FINANCE CORP / 144A	5.875% 06/15/2021 DD 06/22/16	374,725.00	398,973.75	375,000.00
25272KAD5	DIAMOND 1 FINANCE CORP / 144A	4.420% 06/15/2021 DD 06/01/16	474,031.20	486,332.50	470,000.00
25272KAG8	DIAMOND 1 FINANCE CORP / 144A	5.450% 06/15/2023 DD 06/01/16	1,499,355.00	1,591,110.00	1,500,000.00
25272KAK9	DIAMOND 1 FINANCE CORP / 144A	6.020% 06/15/2026 DD 06/01/16	309,499.60	314,157.00	290,000.00
U2526DAC3	DIAMOND 1 FINANCE CORP / REGS	5.450% 06/15/2023 DD 06/01/16	1,295,256.00	1,272,888.00	1,200,000.00
25264VAB5	DIAMOND HEAD AVIATION 1 B 144A	5.920% 07/14/2028 DD 07/30/15	176,395.85	175,841.53	176,423.73
25264R207	DIAMOND HILL INVESTMENT GROUP		89,200.41	92,356.82	439.00
25271C102	DIAMOND OFFSHORE DRILLING INC		505,610.39	154,804.20	8,746.00
25272QAB6	DIAMOND RESORTS OWNER 1 B 144A	2.890% 01/20/2025 DD 01/23/13	35,666.62	35,495.09	35,505.74
25272UAB7	DIAMOND RESORTS OWNER 2 B 144A	2.620% 05/20/2026 DD 11/20/13	64,425.44	64,182.16	64,415.35
25278X109	DIAMONDBACK ENERGY INC		1,355,880.38	1,666,580.46	16,491.00
25278XAC3	DIAMONDBACK ENERGY INC 144A	4.750% 11/01/2024 DD 10/28/16	650,000.00	637,000.00	650,000.00
252784301	DIAMONDROCK HOSPITALITY CO		1,405,314.64	1,599,533.84	138,728.00
253393102	DICK'S SPORTING GOODS INC		875,600.46	1,051,008.30	19,793.00
253651AC7	DIEBOLD NIXDORF INC	8.500% 04/15/2024 DD 10/15/16	698,131.25	741,912.50	695,000.00
253651103	DIEBOLD NIXDORF INC		822,958.80	873,308.60	34,724.00
253798102	DIGI INTERNATIONAL INC		242,581.50	247,073.75	17,969.00
25380WAE6	DIGICEL GROUP LTD 144A	8.250% 09/30/2020 DD 09/19/12	106,163.21	108,962.19	127,000.00
25380WAF3	DIGICEL GROUP LTD 144A	7.125% 04/01/2022 DD 04/02/14	483,415.90	407,263.50	525,000.00
25381B101	DIGIMARC CORP		52,185.30	52,980.00	1,766.00
253868103	DIGITAL REALTY TRUST INC		7,077,944.89	9,560,403.22	97,297.00
25389M877	DIGITALGLOBE INC		1,387,338.60	1,249,913.55	43,627.00
254010AD3	DIGNITY HEALTH	3.812% 11/01/2024 DD 10/15/14	128,486.25	124,401.25	125,000.00
254067101	DILLARD'S INC		171,403.74	238,096.62	3,798.00
253922108	DIME COMMUNITY BANCSHARES INC		403,231.65	434,582.10	21,621.00
25433V105	DIMENSION THERAPEUTICS INC		29,757.70	26,417.55	6,073.00
254423106	DINEQUITY INC		557,708.10	505,813.00	6,569.00

254543101	DIODES INC		618,637.50	675,762.75	26,325.00
25456K101	DIPLMAT PHARMACY INC		97,020.12	83,273.40	6,609.00
25456GAD2	DIRECT CAPITAL FUNDIN 2 C 144A	4.830% 11/20/2020 DD 10/10/13	874,012.24	868,364.56	868,000.00
EXBY9D0Y6	DIRECT LINE INSURANCE GROUP PL		1,102,015.07	1,068,474.34	234,084.00
25466AAC5	DISCOVER BANK/GREENWOOD DE	2.000% 02/21/2018 DD 02/21/13	190,672.60	189,965.80	190,000.00
25466AAE1	DISCOVER BANK/GREENWOOD DE	4.250% 03/13/2026 DD 03/13/14	207,222.00	203,744.00	200,000.00
254683BV6	DISCOVER CARD EXECUTION A4 A4	1.390% 03/15/2022 DD 09/21/16	2,729,764.95	2,698,850.70	2,730,000.00
254709108	DISCOVER FINANCIAL SERVICES		3,321,676.58	6,245,372.97	86,633.00
25470F104	DISCOVERY COMMUNICATIONS INC		824,464.75	944,658.24	34,464.00
25470F302	DISCOVERY COMMUNICATIONS INC		1,184,662.80	1,334,929.44	49,848.00
25470DAC3	DISCOVERY COMMUNICATIONS LLC	5.050% 06/01/2020 DD 06/03/10	31,936.20	32,200.50	30,000.00
25470DAG4	DISCOVERY COMMUNICATIONS LLC	4.950% 05/15/2042 DD 05/17/12	56,428.50	46,116.00	50,000.00
25470XAY1	DISH DBS CORP	7.750% 07/01/2026 DD 06/13/16	3,185,000.00	3,591,087.50	3,185,000.00
25470M109	DISH NETWORK CORP		1,814,857.07	2,687,430.63	46,391.00
EEB55ZR92	DISTRIBUIDORA INTERNACIONAL DE		720,501.83	668,791.80	135,922.00
254934AH5	DISTRIBUTION FINANCIAL SER 1 D	7.730% 11/15/2022 DD 11/27/01	256,932.64	137,493.67	694,412.50
EXB4Y7R10	DIXONS CARPHONE PLC		988,949.51	697,908.01	159,281.00
23291C103	DMC GLOBAL INC		148,352.00	154,696.00	9,760.00
SN4263307	DNB ASA		2,232,049.93	2,847,900.29	190,918.00
25659T107	DOLBY LABORATORIES INC		488,812.32	554,888.01	12,279.00
256677AC9	DOLLAR GENERAL CORP	3.250% 04/15/2023 DD 04/11/13	144,405.00	148,024.50	150,000.00
256677105	DOLLAR GENERAL CORP		3,502,306.21	4,447,755.36	60,048.00
256746108	DOLLAR TREE INC		2,808,920.94	3,691,596.58	47,831.00
NCB4TP9G9	DOLLARAMA INC		1,381,983.20	1,647,748.54	22,461.00
25714PB3	DOMINICAN REPUBLIC INTERN 144A	5.875% 04/18/2024 DD 04/18/13	688,710.49	683,745.92	682,000.00
25714PCF3	DOMINICAN REPUBLIC INTERN 144A	7.450% 04/30/2044 DD 04/30/14	917,802.95	875,670.00	867,000.00
P3579EBD8	DOMINICAN REPUBLIC INTERN REGS	5.500% 01/27/2025 DD 01/27/15	84,286.50	80,033.58	83,000.00
P3579EAT4	DOMINICAN REPUBLIC INTERN REGS	6.600% 01/28/2024 DD 10/28/13	189,866.00	185,565.00	178,000.00
P3579EBK2	DOMINICAN REPUBLIC INTERN REGS	6.875% 01/29/2026 DD 01/29/16	703,525.12	664,285.23	639,000.00
25746UBE8	DOMINION RESOURCES INC/VA	6.400% 06/15/2018 DD 06/17/08	62,832.60	63,634.80	60,000.00
25746UAV1	DOMINION RESOURCES INC/VA	5.950% 06/15/2035 DD 06/20/05	167,662.50	173,332.50	150,000.00
25746UCH0	DOMINION RESOURCES INC/VA	1.600% 08/15/2019 DD 08/09/16	1,274,885.25	1,255,556.25	1,275,000.00
25746U109	DOMINION RESOURCES INC/VA		7,905,156.03	10,028,235.06	130,934.00
AAB07SFG6	DOMINO'S PIZZA ENTERPRISES LTD		529,759.32	499,722.27	10,619.00
25754A201	DOMINO'S PIZZA INC		930,229.94	1,679,982.00	10,550.00
257559203	DOMTAR CORP		413,889.28	372,346.20	9,540.00
FJ6269867	DON QUIJOTE HOLDINGS CO LTD		728,963.20	804,668.43	21,700.00
257651109	DONALDSON CO INC		1,038,239.29	1,213,797.60	28,845.00
257701201	DONEGAL GROUP INC		93,579.72	101,349.04	5,798.00
SDBYT16L1	DONG ENERGY A/S		354,214.03	393,833.65	10,375.00
FK6407753	DONGBU HITEK CO LTD		225,428.19	247,794.19	18,823.00
FK6219299	DONGJIN SEMICHEM CO LTD		381,642.52	673,626.30	80,555.00
FK6591952	DONGKUK INDUSTRIES CO LTD		288,192.13	220,452.95	58,391.00
FK6276117	DONGKUK STEEL MILL CO LTD		264,337.36	316,990.03	34,648.00
FKB2R9006	DONGSUNG CORP		279,270.15	238,775.56	46,515.00
25787G100	DONNELLEY FINANCIAL SOLUTIONS		93,288.20	86,106.06	3,747.00
Y2106R110	DORIAN LPG LTD		120,431.20	138,092.20	16,820.00
ES7050416	DORMAKABA HOLDING AG		1,075,223.08	2,199,459.83	2,953.00
258278100	DORMAN PRODUCTS INC		263,764.35	279,892.86	3,831.00
25960R105	DOUGLAS DYNAMICS INC		156,526.65	167,476.05	4,977.00
25960P109	DOUGLAS EMMETT INC		1,885,892.57	2,280,941.84	62,389.00
260003108	DOVER CORP		1,781,811.56	2,428,256.51	32,407.00
260543BX0	DOW CHEMICAL CO/THE	8.550% 05/15/2019 DD 05/13/09	47,344.00	45,843.20	40,000.00
260543CC5	DOW CHEMICAL CO/THE	4.250% 11/15/2020 DD 11/09/10	46,623.53	49,776.76	47,000.00
260543CL5	DOW CHEMICAL CO/THE	4.625% 10/01/2044 DD 09/16/14	234,287.50	250,857.50	250,000.00
260543CH4	DOW CHEMICAL CO/THE	3.000% 11/15/2022 DD 11/14/12	2,024,995.00	2,100,966.00	2,100,000.00
260543103	DOW CHEMICAL CO/THE		9,085,788.47	13,731,655.60	239,980.00
23331A109	DR HORTON INC		1,401,817.75	1,948,492.35	71,295.00
26138EAW9	DR PEPPER SNAPPLE GROUP INC	3.130% 12/15/2023 DD 12/14/16	148,672.50	150,034.50	150,000.00
26138E109	DR PEPPER SNAPPLE GROUP INC		2,190,969.91	3,546,466.38	39,114.00
26138EAY5	DR PEPPER SNAPPLE GROUP INC	4.420% 12/15/2046 DD 12/14/16	151,531.50	152,850.00	150,000.00
26168L205	DREW INDUSTRIES INC		341,628.00	369,582.50	3,430.00
262037104	DRIL-QUIP INC		776,443.03	653,223.90	10,878.00
26208BAQ3	DRIVE AUTO RECEIVAB CA A2 144A	1.410% 01/15/2019 DD 11/22/16	524,993.33	524,897.46	525,000.00
26207UAE9	DRIVE AUTO RECEIVABL BA B 144A	2.120% 06/17/2019 DD 05/28/15	67,446.54	67,385.33	67,313.31
23332B106	DSP GROUP INC		185,615.60	195,345.45	14,969.00
233326107	DST SYSTEMS INC		596,088.36	825,912.20	7,708.00
SDB1WT5G0	DSV A/S		6,085,740.83	9,084,792.67	203,831.00
23334L102	DSW INC		1,064,712.60	1,053,089.10	46,494.00
23339QAD8	DT AUTO OWNER TRUST 1A D 144A	3.740% 05/15/2020 DD 06/19/13	50,472.92	50,034.64	49,901.41
23340BAD8	DT AUTO OWNER TRUST 3A D 144A	4.470% 11/15/2021 DD 12/10/14	136,999.11	139,708.49	137,000.00
250847EF3	DTE ELECTRIC CO	3.450% 10/01/2020 DD 08/19/10	52,528.00	52,134.00	50,000.00
23338VAE6	DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	99,766.00	95,611.00	100,000.00
250847EB2	DTE ELECTRIC CO	6.625% 06/01/2036 DD 05/24/06	89,870.20	92,271.90	70,000.00
233331107	DTE ENERGY CO		2,572,294.30	3,725,254.16	37,816.00
263534BG3	DU PONT EI DE NEMOURS & CO	6.500% 01/15/2028 DD 01/13/98	49,012.80	48,763.20	40,000.00
264147109	DUCOMMUN INC		189,426.56	184,517.64	7,219.00
AAB01WT60	DUET GROUP		878,884.76	1,031,907.99	520,106.00
ESB0R80X4	DUFY AG		1,282,957.04	1,183,717.22	9,473.00
26442CAN4	DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	49,929.50	49,655.00	50,000.00
26442CAH7	DUKE ENERGY CAROLINAS LLC	5.300% 02/15/2040 DD 11/19/09	669,659.65	610,872.40	515,000.00
26441CAT2	DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	100,245.00	90,021.00	100,000.00
26441CAL9	DUKE ENERGY CORP	3.950% 10/15/2023 DD 10/11/13	102,320.00	104,888.00	100,000.00
26441CAN5	DUKE ENERGY CORP	3.750% 04/15/2024 DD 04/04/14	253,747.50	257,807.50	250,000.00
26441CAD7	DUKE ENERGY CORP	5.050% 09/15/2019 DD 08/28/09	693,036.80	689,945.60	640,000.00
26441C204	DUKE ENERGY CORP		10,088,210.14	11,463,697.80	147,690.00
264399DK9	DUKE ENERGY CORP SR NTS	6.000% 12/02/2028 DD 12/04/98	31,930.50	36,615.30	30,000.00
26444HAA9	DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	29,714.40	26,693.40	30,000.00
341099CL1	DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	303,557.74	336,222.60	255,000.00
263901AA8	DUKE ENERGY INDIANA LLC	6.350% 08/15/2038 DD 08/21/08	91,723.80	91,189.00	70,000.00
144141DA3	DUKE ENERGY PROGRESS LLC	3.000% 09/15/2021 DD 09/15/11	331,531.20	328,220.80	320,000.00
26442RAA9	DUKE ENERGY PROGRESS LLC	VAR RT 03/06/2017 DD 03/06/14	1,350,000.00	1,350,337.50	1,350,000.00
264411505	DUKE REALTY CORP		4,231,324.55	5,347,377.92	201,332.00

26441YAX5	DUKE REALTY LP	3.625% 04/15/2023 DD 03/15/13	50,130.50	50,789.00	50,000.00
26442TAE7	DUKE UNIVERSITY	3.299% 10/01/2046 DD 10/18/16	179,124.00	181,306.00	200,000.00
26443V101	DULUTH HOLDINGS INC		44,795.25	35,280.60	1,389.00
264438ZR6	DULUTH MN	1.000% 02/01/2017 DD 11/27/12	635,495.30	634,879.35	635,000.00
26483E100	DUN & BRADSTREET CORP/THE		751,470.74	1,004,044.32	8,276.00
265504100	DUNKIN' BRANDS GROUP INC		823,500.97	1,095,104.52	20,883.00
26613Q106	DUPONT FABROS TECHNOLOGY INC		423,801.11	473,609.33	10,781.00
90347BAG3	DUPONT PERFORMANCE 1/14 (USD)	TL	490,490.63	495,043.91	490,443.55
266605104	DURECT CORP		25,751.14	24,824.84	18,526.00
FK6510986	DUZONBIZON CO LTD		1,152,598.44	953,369.26	53,682.00
233377407	DXP ENTERPRISES INC/TX		327,743.75	373,628.70	10,755.00
267475101	DYCOM INDUSTRIES INC		6,630,285.67	5,864,863.34	73,046.00
268158201	DYNAVAX TECHNOLOGIES CORP		26,437.50	22,218.75	5,625.00
26817R108	DYNEGY INC		744,561.10	683,187.30	80,755.00
26817RAM0	DYNEGY INC	6.750% 11/01/2019 DD 05/01/15	1,340,086.65	1,353,275.00	1,330,000.00
26817RAS7	DYNEGY INC 144A	8.000% 01/15/2025 DD 10/11/16	634,050.00	632,812.50	675,000.00
26817Q506	DYNEX CAPITAL INC		212,132.97	211,822.38	31,059.00
269246401	E*TRADE FINANCIAL CORP		944,175.42	2,045,770.65	59,041.00
26924XAE5	E*TRADE RV & MARINE TRUST 1 A5	4.580% 11/07/2031 DD 12/16/04	17,578.66	17,545.23	17,562.21
ED4942907	E.ON SE		6,035,312.80	2,720,190.55	384,924.00
268948106	EAGLE BANCORP INC		443,255.40	487,660.95	8,001.00
26969P108	EAGLE MATERIALS INC		840,065.40	1,065,207.83	10,811.00
269796108	EAGLE PHARMACEUTICALS INC/DE		100,840.32	101,634.54	1,281.00
27033X101	EARTHINK HOLDINGS CORP		82,519.71	85,711.08	15,197.00
27032D205	EARTHSTONE ENERGY INC		17,672.35	16,804.02	1,223.00
FJ6298544	EAST JAPAN RAILWAY CO		4,824,552.82	5,550,735.37	64,100.00
27579R104	EAST WEST BANCORP INC		921,845.33	1,544,774.53	30,391.00
27616P103	EASTERLY GOVERNMENT PROPERTIES		424,667.84	450,309.86	22,493.00
277276101	EASTGROUP PROPERTIES INC		303,182.40	337,153.44	4,566.00
277432AR1	EASTMAN CHEMICAL CO	3.800% 03/15/2025 DD 11/20/14	115,386.24	114,967.86	114,000.00
277432100	EASTMAN CHEMICAL CO		1,679,079.48	2,347,830.57	31,217.00
277461406	EASTMAN KODAK CO		59,520.00	61,504.00	3,968.00
EXB7KR2P8	EASJET PLC		899,295.49	563,889.37	45,408.00
278062AC8	EATON CORP	2.750% 11/02/2022 DD 11/02/13	164,464.00	158,468.80	160,000.00
278062AD6	EATON CORP	4.000% 11/02/2032 DD 11/02/13	245,057.50	246,460.00	250,000.00
G29183103	EATON CORP PLC		5,401,550.86	6,477,002.78	96,542.00
278287AG2	EATON VANCE CDO VIII 8A D 144A	VAR RT 08/15/2022 DD 07/27/06	300,093.75	299,607.90	300,000.00
278265103	EATON VANCE CORP		791,703.20	1,057,511.88	25,251.00
278642AE3	EBAY INC	2.600% 07/15/2022 DD 07/24/12	139,020.00	145,390.50	150,000.00
278642AF0	EBAY INC	4.000% 07/15/2042 DD 07/24/12	1,487,727.50	1,460,707.50	1,750,000.00
278642103	EBAY INC		12,916,121.16	17,038,170.61	573,869.00
278715206	EBIX INC		219,672.90	207,833.15	3,643.00
27875T101	ECHO GLOBAL LOGISTICS INC		157,335.40	153,356.10	6,122.00
278768106	ECHOSTAR CORP		536,511.23	653,269.68	12,712.00
27890G100	ECLIPSE RESOURCES CORP		115,919.59	105,633.21	39,563.00
27890GAB6	ECLIPSE RESOURCES CORP	8.875% 07/15/2023 DD 01/15/16	979,030.00	1,043,750.00	1,000,000.00
278865100	ECOLAB INC		4,284,954.23	6,446,162.24	54,992.00
279158AK5	ECOPETROL SA	4.125% 01/16/2025 DD 09/16/14	196,380.00	187,300.00	200,000.00
279158AE9	ECOPETROL SA	7.375% 09/18/2043 DD 09/18/13	199,267.50	189,805.00	187,000.00
NABYYQP14	ECUADOR GOVERNMENT INTERN 144A	10.750% 03/28/2022	175,000.00	189,875.00	175,000.00
NABZCNZH6	ECUADOR GOVERNMENT INTERN 144A	9.650% 12/13/2026	266,000.00	271,985.00	266,000.00
NABWFTB42	ECUADOR GOVERNMENT INTERN REGS	10.500% 03/24/2020	261,746.25	336,475.00	313,000.00
NABNGK5C9	ECUADOR GOVERNMENT INTERN REGS	7.950% 06/20/2024	314,160.00	340,935.00	357,000.00
EFB62G1B5	EDENRED		983,085.99	886,053.12	44,601.00
279870109	EDGE THERAPEUTICS INC		94,517.17	98,537.50	7,883.00
28035Q102	EDGEWELL PERSONAL CARE CO		905,870.25	980,547.66	13,434.00
281020AJ6	EDISON INTERNATIONAL	2.950% 03/15/2023 DD 03/09/16	119,947.20	118,590.00	120,000.00
281020107	EDISON INTERNATIONAL		3,374,459.23	4,806,772.30	66,770.00
28106W103	EDITAS MEDICINE INC		15,225.21	16,246.23	1,001.00
28108PAA4	EDLINC STUDENT LOAN A AP 144A	VAR RT 10/01/2025 DD 11/09/12	85,470.69	90,007.10	88,238.80
28108PAB2	EDLINC STUDENT LOAN A AT 144A	VAR RT 10/01/2025 DD 11/09/12	85,248.30	89,056.34	88,077.80
EP4103594	EDP - ENERGIAS DE PORTUGAL SA		1,563,497.26	1,299,817.19	425,828.00
28140H203	EDUCATION REALTY TRUST INC		2,371,333.45	2,520,445.50	59,585.00
28176E108	EDWARDS LIFESCIENCES CORP		2,446,138.47	4,173,210.60	44,538.00
ESBOLF188	EFG INTERNATIONAL AG		15,990,421.50	9,112,630.10	1,503,510.00
28226B104	EGALET CORP		99,299.72	95,074.20	12,428.00
FABN5RZ57	EGIS TECHNOLOGY INC		2,757,255.31	5,089,835.21	619,020.00
03846JW22	EGYPT GOVERNMENT INTERNAT 144A	5.875% 06/11/2025 DD 06/11/15	201,292.55	185,056.56	204,000.00
28238P109	EHEALTH INC		25,964.60	28,073.40	2,636.00
263534CC1	EI DU PONT DE NEMOURS & CO	4.900% 01/15/2041 DD 09/23/10	122,987.50	131,003.75	125,000.00
263534109	EI DU PONT DE NEMOURS & CO		9,813,095.00	13,681,393.00	186,395.00
263534CK3	EI DU PONT DE NEMOURS & CO	2.800% 02/15/2023 DD 02/15/13	192,511.80	186,756.70	190,000.00
EFB13X011	EIFFFAGE SA		1,059,894.81	1,025,307.97	14,673.00
FJ6307204	EISAI CO LTD		2,386,579.20	2,766,363.53	48,100.00
283677854	EL PASO ELECTRIC CO		1,238,296.35	1,298,326.50	27,921.00
268603107	EL POLLO LOCO HOLDINGS INC		175,600.00	172,790.40	14,048.00
283875AS1	EL SALVADOR GOVERNMENT IN 144A	6.375% 01/18/2027 DD 09/18/14	70,875.00	74,520.00	81,000.00
283875AR3	EL SALVADOR GOVERNMENT IN 144A	5.875% 01/30/2025 DD 12/05/12	680,670.00	722,905.30	790,000.00
P01012AS5	EL SALVADOR GOVERNMENT IN REGS	5.875% 01/30/2025 DD 12/05/12	445,829.81	592,965.36	648,000.00
FZ6308917	ELBIT SYSTEMS LTD		306,727.36	307,346.73	3,033.00
NC2307873	ELDORADO GOLD CORP	NEW	1,219,715.76	470,578.96	146,081.00
28470R102	ELDORADO RESORTS INC		75,974.85	95,038.65	5,607.00
FJB02Q325	ELECTRIC POWER DEVELOPMENT CO		726,744.07	567,359.73	24,600.00
EFB0NJ12	ELECTRICITE DE FRANCE SA		1,048,048.68	522,230.27	51,149.00
285229100	ELECTRO SCIENTIFIC INDUSTRIES		100,293.60	113,308.80	19,140.00
SSB1KKBX5	ELECTROLUX AB		1,108,411.64	1,240,333.05	49,792.00
285512109	ELECTRONIC ARTS INC		2,390,076.15	4,832,634.84	61,359.00
285512AC3	ELECTRONIC ARTS INC	3.700% 03/01/2021 DD 02/24/16	998,500.00	1,033,880.00	1,000,000.00
286082102	ELECTRONICS FOR IMAGING INC		293,636.68	297,984.84	6,794.00
NCB7FNMQ5	ELEMENT FLEET MANAGEMENT CORP		9,830,810.82	10,260,896.64	1,104,364.00
26856L103	ELF BEAUTY INC		87,490.26	86,212.26	2,979.00
532457BH0	ELI LILLY & CO	2.750% 06/01/2025 DD 03/05/15	120,175.00	121,850.00	125,000.00
532457108	ELI LILLY & CO		11,204,160.37	15,292,589.55	207,921.00

SF5701518	ELISA OYJ		683,329.77	739,507.63	22,668.00
FAB07NLN0	ELITE ADVANCED LASER CORP		212,443.75	498,564.64	124,560.00
28849P100	ELLIE MAE INC		3,023,384.04	3,075,574.72	36,754.00
FKB682TF9	E-MART INC		2,916,235.16	2,397,273.75	15,822.00
29082A107	EMBRAER SA	ADR	2,517,671.20	1,560,809.25	81,081.00
268664109	EMC INSURANCE GROUP INC		161,311.56	173,697.88	5,788.00
29084Q100	EMCOR GROUP INC		2,530,342.05	2,562,573.40	36,215.00
290846203	EMCORE CORP		121,718.90	158,052.90	18,167.00
NC2650058	EMERA INC		251,604.75	253,849.60	7,500.00
29089Q105	EMERGENT BIOSOLUTIONS INC		138,126.90	154,183.80	4,695.00
999F50682	EMERGING MARKETS INDEX NON	LENDABLE FUND	128,352,010.01	135,225,008.49	7,707,568.76
291011BE3	EMERSON ELECTRIC CO	2.625% 02/15/2023 DD 02/20/13	90,754.80	89,303.40	90,000.00
291011BF0	EMERSON ELECTRIC CO	2.625% 12/01/2021 DD 05/21/15	175,773.50	176,834.00	175,000.00
291011104	EMERSON ELECTRIC CO		6,764,733.45	7,539,518.50	135,238.00
NC2314002	EMPIRE CO LTD	CL A NON-VTG	668,332.65	477,677.94	40,750.00
291641108	EMPIRE DISTRICT ELECTRIC CO/TH		1,048,555.62	1,039,710.91	30,499.00
292052305	EMPIRE RESORTS INC		45,671.00	49,595.00	2,180.00
292104106	EMPIRE STATE REALTY TRUST INC		365,000.68	413,955.57	20,503.00
292218104	EMPLOYERS HOLDINGS INC		782,671.60	878,011.20	22,172.00
ES7635612	EMS-CHEMIE HOLDING AG		653,926.40	779,546.91	1,531.00
292480AG5	ENABLE MIDSTREAM PARTNERS LP	VAR RT 05/15/2019 DD 11/15/15	125,540.00	122,725.00	125,000.00
EE7383073	ENAGAS SA		1,118,512.24	1,142,365.71	44,894.00
29251M106	ENANTA PHARMACEUTICALS INC		324,090.00	361,900.50	10,803.00
29250X103	ENBRIDGE ENERGY MANAGEMENT LLC		1,381,309.71	1,573,917.10	60,769.00
29250R106	ENBRIDGE ENERGY PARTNERS LP		3,165,500.98	3,918,059.60	153,770.00
29250RAX4	ENBRIDGE ENERGY PARTNERS LP	7.375% 10/15/2045 DD 10/06/15	63,832.80	74,421.00	60,000.00
NC2466141	ENBRIDGE INC		7,008,519.78	7,457,300.62	177,002.00
NC2793197	ENCANA CORPORATION		2,486,631.03	2,180,545.63	185,547.00
292554102	ENCORE CAPITAL GROUP INC		433,984.50	471,865.50	16,470.00
292562105	ENCORE WIRE CORP		575,112.40	605,859.60	13,976.00
EE5271783	ENDESA SA		1,234,476.68	1,261,575.01	59,433.00
G30401106	ENDO INTERNATIONAL PLC		1,773,840.85	772,097.13	46,879.00
29273EAA6	ENDO LTD / ENDO FINANCE L 144A	VAR RT 02/01/2025 DD 01/27/15	1,328,412.50	1,109,687.50	1,325,000.00
29269A102	ENDOCYTE INC		77,336.52	63,821.40	25,028.00
29266S106	ENDOLOGIX INC		90,096.04	67,015.52	11,716.00
29272B105	ENDURANCE INTERNATIONAL GROUP		65,115.00	80,742.60	8,682.00
G30397106	ENDURANCE SPECIALTY HOLDINGS L		840,954.77	1,250,541.60	13,534.00
29246RAA1	ENEL GENERACION CHILE SA	4.250% 04/15/2024 DD 04/15/14	124,673.25	124,986.25	125,000.00
EI7144567	ENEL SPA		5,918,965.07	6,311,366.40	1,428,786.00
29265N108	ENERGEN CORP		1,161,022.41	1,339,270.41	23,223.00
29272W109	ENERGIZER HOLDINGS INC		424,556.89	650,324.58	14,578.00
29273AAA4	ENERGIZER HOLDINGS INC 144A	5.500% 06/15/2025 DD 06/01/15	910,050.00	912,275.00	910,000.00
29272C103	ENERGOUS CORP		31,703.21	36,513.95	2,167.00
29270J100	ENERGY RECOVERY INC		57,442.46	51,563.70	4,982.00
29273V100	ENERGY TRANSFER EQUITY LP		7,264,597.80	10,144,257.47	525,337.00
29273RAH2	ENERGY TRANSFER PARTNERS LP	6.700% 07/01/2018 DD 03/28/08	35,410.90	37,182.60	35,000.00
29273RAT6	ENERGY TRANSFER PARTNERS LP	5.150% 02/01/2043 DD 01/22/13	50,134.50	46,593.00	50,000.00
29273RAY5	ENERGY TRANSFER PARTNERS LP	4.900% 02/01/2024 DD 09/19/13	102,302.00	103,434.00	100,000.00
29273R109	ENERGY TRANSFER PARTNERS LP		21,148,509.48	19,617,684.87	547,827.00
29273RAS8	ENERGY TRANSFER PARTNERS LP	3.600% 02/01/2023 DD 01/22/13	1,098,382.00	1,081,861.00	1,100,000.00
29273RAX7	ENERGY TRANSFER PARTNERS LP	4.150% 10/01/2020 DD 09/19/13	261,695.00	258,885.00	250,000.00
292764107	ENERNOC INC		37,250.55	36,342.00	6,057.00
29275Y102	ENERSYS		1,802,622.58	1,802,391.80	23,078.00
EFB0C2CQ3	ENGIE SA		6,149,800.62	3,667,874.69	286,921.00
29286C107	ENGILITY HOLDINGS INC		436,504.68	420,171.60	12,468.00
EI7145051	ENI EUR1		18,184,978.25	16,421,215.39	1,006,388.00
29336U107	ENLINK MIDSTREAM PARTNERS LP		1,764,402.49	1,819,343.40	98,770.00
293389102	ENNIS INC		293,919.60	307,199.10	17,706.00
29357K103	ENOVA INTERNATIONAL INC		213,324.00	230,794.50	18,390.00
29355X107	ENPRO INDUSTRIES INC		186,201.60	210,163.20	3,120.00
G3157S106	ENSCO PLC		916,015.54	512,127.36	52,688.00
29358QAC3	ENSCO PLC	4.500% 10/01/2024 DD 09/29/14	1,365,560.00	1,286,250.00	1,500,000.00
29358P101	ENSIGN GROUP INC/THE		150,416.37	153,315.63	6,903.00
G3075P101	ENSTAR GROUP LTD		1,552,942.50	1,554,515.10	7,863.00
29362U104	ENTEGRIS INC		909,068.40	881,968.80	49,272.00
29363K105	ENTELLUS MEDICAL INC		20,171.52	20,639.36	1,088.00
293639100	ENTERCOM COMMUNICATIONS CORP		9,135,832.75	9,165,786.30	599,071.00
29364DAU4	ENTERGY ARKANSAS INC	3.500% 04/01/2026 DD 01/08/16	103,122.00	101,905.00	100,000.00
29364G103	ENTERGY CORP		2,687,620.78	2,777,312.94	37,802.00
29364NAS7	ENTERGY MISSISSIPPI INC	3.750% 07/01/2024 DD 03/21/14	961,732.50	952,185.00	950,000.00
293668109	ENTERPRISE BANCORP INC/MA		178,365.84	201,546.96	5,366.00
293712105	ENTERPRISE FINANCIAL SERVICES		518,154.45	570,567.00	13,269.00
29379VAZ6	ENTERPRISE PRODUCTS OPERATING	3.350% 03/15/2023 DD 03/18/13	50,819.00	50,618.00	50,000.00
29379VBK8	ENTERPRISE PRODUCTS OPERATING	2.850% 04/15/2021 DD 04/13/16	89,908.20	90,684.90	90,000.00
29379VBF9	ENTERPRISE PRODUCTS OPERATING	4.950% 10/15/2054 DD 10/14/14	112,410.00	121,141.25	125,000.00
29379VBC6	ENTERPRISE PRODUCTS OPERATING	5.100% 02/15/2045 DD 02/12/14	139,469.40	137,104.50	130,000.00
29379VAP8	ENTERPRISE PRODUCTS OPERATING	5.200% 09/01/2020 DD 05/20/10	466,772.70	436,744.00	400,000.00
29379VBE2	ENTERPRISE PRODUCTS OPERATING	3.750% 02/15/2025 DD 10/14/14	151,864.50	152,409.00	150,000.00
29379VBG7	ENTERPRISE PRODUCTS OPERATING	1.650% 05/07/2018 DD 05/07/15	1,181,863.35	1,181,670.15	1,185,000.00
293792107	ENTERPRISE PRODUCTS PARTNERS L		25,774,063.52	26,897,445.12	994,728.00
29382R107	ENTRAVISION COMMUNICATIONS COR		62,125.80	65,891.00	9,413.00
99VVANWW4	ENTRUST KEYSTONE FUND		250,000,000.00	311,224,000.00	250,000,000.00
29404K106	ENVESTNET INC		228,665.20	211,006.50	5,986.00
03232PAD0	ENVISION HEALTHCARE CORP	5.625% 07/15/2022 DD 01/15/15	847,850.00	876,350.00	850,000.00
29414D100	ENVISION HEALTHCARE CORP		2,309,690.41	1,777,499.65	28,085.00
64189PAA1	ENVISION HEALTHCARE CORP 144A	6.250% 12/01/2024 DD 12/01/16	320,000.00	337,600.00	320,000.00
294100102	ENZO BIOCHEM INC		49,380.63	49,738.98	7,167.00
26875P101	EOG RESOURCES INC		16,286,417.57	31,352,424.30	310,113.00
268785102	EP ENERGY CORP		114,675.12	175,906.80	26,856.00
268787AD0	EP ENERGY LLC / EVEREST ACQUIS	6.375% 06/15/2023 DD 05/28/15	748,962.56	608,300.00	770,000.00
29977HAB6	EP ENERGY LLC / EVEREST ACQUIS	9.375% 05/01/2020 DD 11/01/12	941,969.28	861,948.45	935,000.00
NABQXZPB0	EP PETROECUADOR VIA NOBLE REGS	VAR RT 09/24/2019	221,112.52	235,352.96	234,473.68
29414B104	EPAM SYSTEMS INC		11,186,930.37	10,652,629.95	165,645.00

29428V104	EPIZYME INC		132,153.00	147,378.00	12,180.00
294268107	EPLUS INC		202,148.55	218,764.80	1,899.00
29380TAT2	EPR PROPERTIES	5.750% 08/15/2022 DD 08/08/12	749,985.00	807,472.50	750,000.00
26884U109	EPR PROPERTIES		1,057,813.81	1,029,755.96	14,348.00
26884UAB5	EPR PROPERTIES	4.500% 04/01/2025 DD 03/16/15	126,815.00	123,481.25	125,000.00
26884L109	EQT CORP		2,214,798.07	2,378,467.20	36,368.00
26885J103	EQT GP HOLDINGS LP		1,564,169.95	1,661,339.00	65,900.00
26885B100	EQT MIDSTREAM PARTNERS LP		6,807,483.24	8,131,607.28	106,046.00
29441WAC9	EQUATE PETROCHEMICAL BV 144A	4.250% 11/03/2026 DD 11/03/16	182,744.85	176,541.80	185,000.00
294429105	EQUIFAX INC		1,738,526.25	2,956,814.07	25,009.00
29444U700	EQUINIX INC		9,582,097.41	11,977,166.51	33,511.00
29460X109	EQUITY BANCSHARES INC		106,820.85	118,244.60	3,515.00
294628102	EQUITY COMMONWEALTH		654,191.51	855,973.44	28,306.00
29472R405	EQUITY LIFESTYLE PROPERTIES IN	PFD 6.750% CUMULATIVE	484,037.07	472,600.28	19,795.00
29472R108	EQUITY LIFESTYLE PROPERTIES IN		756,938.33	1,167,010.60	16,186.00
294752100	EQUITY ONE INC		1,393,692.91	1,551,778.47	50,563.00
29476L107	EQUITY RESIDENTIAL		11,841,090.08	12,814,333.44	199,104.00
26885G109	ERA GROUP INC		143,322.92	230,758.06	13,598.00
29530P102	ERIE INDEMNITY CO		528,642.32	662,555.40	5,892.00
295625107	ERIN ENERGY CORP		19,464.00	24,735.50	8,110.00
G3788M114	EROS INTERNATIONAL PLC		326,321.05	266,989.95	20,459.00
26884AA9	ERP OPERATING LP	4.750% 07/15/2020 DD 07/15/10	110,222.00	107,596.00	100,000.00
EA5289833	ERSTE GROUP BANK AG		1,562,902.08	1,769,445.52	60,291.00
29605YAA1	ESAL GMBH 144A	6.250% 02/05/2023 DD 02/05/13	132,309.95	141,423.00	141,000.00
296056104	ESCALADE INC		80,010.00	75,438.00	5,715.00
296315104	ESCO TECHNOLOGIES INC		969,146.40	994,604.05	17,557.00
26907YAA2	ESH HOSPITALITY INC 144A	5.250% 05/01/2025 DD 05/15/15	770,000.00	766,150.00	770,000.00
29664W105	ESPERION THERAPEUTICS INC		114,582.05	124,636.60	9,955.00
29667D104	ESSA BANCORP INC		84,172.10	89,525.40	5,695.00
296689102	ESSENDANT INC		472,051.44	538,530.30	25,767.00
G3198U102	ESSENT GROUP LTD		309,759.10	349,369.41	10,793.00
29717PAP2	ESSEX PORTFOLIO LP	3.500% 04/01/2025 DD 03/17/15	125,978.75	123,112.50	125,000.00
297178105	ESSEX PROPERTY TRUST INC		3,318,213.60	4,522,590.00	19,452.00
EF7212477	ESSILOR INTERNATIONAL SA		13,433,364.75	18,814,206.54	166,163.00
518439104	ESTEE LAUDER COS INC/THE		3,034,917.39	3,498,346.64	45,736.00
297425100	ESTERLINE TECHNOLOGIES CORP		1,714,901.40	1,816,736.40	20,367.00
297602104	ETHAN ALLEN INTERIORS INC		122,663.85	131,591.35	3,571.00
29766LAA4	ETHIOPIA INTERNATIONAL BO 144A	6.625% 12/11/2024 DD 12/11/14	270,934.54	263,356.94	287,000.00
29786A106	ETSY INC		191,040.66	178,749.72	15,174.00
FK6195093	EUGENE CORP		384,453.00	339,372.18	80,214.00
FKB0TBHH8	EUGENE TECHNOLOGY CO LTD		433,385.42	331,427.53	22,552.00
EF7042395	EURAZEO SA		567,116.69	707,814.16	12,074.00
FH6377706	EURO-ASIA AGRICULTURAL HLDGS	HKD0.10	554,770.70	-	4,300,000.00
EF5972643	EUROFINS SCIENTIFIC SE		912,641.21	899,627.92	2,106.00
298736109	EURONET WORLDWIDE INC		841,997.48	829,902.94	11,458.00
29874QC79	EUROPEAN BANK FOR RECONSTRUCTI	1.875% 02/23/2022 DD 02/23/15	99,485.00	97,964.00	100,000.00
29874QC22	EUROPEAN BANK FOR RECONSTRUCTI	1.625% 04/10/2018 DD 09/17/13	101,350.00	100,062.00	100,000.00
29874QCP7	EUROPEAN BANK FOR RECONSTRUCTI	1.750% 06/14/2019 DD 04/15/14	124,362.50	125,285.00	125,000.00
298785FH4	EUROPEAN INVESTMENT BANK	2.875% 09/15/2020 DD 09/15/10	50,697.00	51,667.50	50,000.00
298785GR1	EUROPEAN INVESTMENT BANK	1.625% 03/16/2020 DD 01/14/15	125,836.25	123,983.75	125,000.00
298785GW0	EUROPEAN INVESTMENT BANK	1.125% 08/15/2018 DD 05/27/15	124,831.25	124,455.00	125,000.00
298785GS9	EUROPEAN INVESTMENT BANK	1.875% 02/10/2025 DD 02/10/15	195,640.00	189,088.00	200,000.00
298785GC4	EUROPEAN INVESTMENT BANK	1.000% 06/15/2018 DD 04/16/13	242,630.00	248,740.00	250,000.00
298785HA7	EUROPEAN INVESTMENT BANK	2.000% 03/15/2021 DD 01/12/16	541,206.00	532,753.00	535,000.00
298785GQ3	EUROPEAN INVESTMENT BANK	2.500% 10/15/2024 DD 10/15/14	125,053.75	124,345.00	125,000.00
298785GV2	EUROPEAN INVESTMENT BANK	1.375% 06/15/2020 DD 04/22/15	407,745.00	402,218.20	410,000.00
EFB0M7KJ8	EUTELSAT COMMUNICATIONS SA		1,146,599.18	622,323.20	32,075.00
29977G102	EVERBANK FINANCIAL CORP		1,375,886.28	1,383,711.90	71,142.00
29978A104	EVERBRIDGE INC		27,978.39	26,365.05	1,429.00
29977A105	EVERCORE PARTNERS INC		369,767.55	387,536.70	5,641.00
G3223R108	EVEREST RE GROUP LTD		1,129,947.00	1,916,654.80	8,857.00
30040W108	EVERSOURCE ENERGY		2,797,305.75	3,701,183.22	67,014.00
30040P103	EVERTEC INC		245,374.00	275,657.50	15,530.00
30050B101	EVOLUTION HEALTH INC		209,814.40	163,865.60	11,072.00
30049A107	EVOLUTION PETROLEUM CORP		29,460.75	35,710.00	3,571.00
EDB5ZQ9D2	EVONIK INDUSTRIES AG		1,258,676.67	1,053,041.33	35,179.00
811054402	EW SCRIPPS CO/THE		681,921.78	795,506.82	41,154.00
300614500	EXA CORP		29,785.72	31,165.44	2,029.00
30063P105	EXACT SCIENCES CORP		221,640.25	204,074.00	15,275.00
30064E109	EXACTECH INC		194,406.30	197,297.10	7,227.00
300645108	EXAR CORP		241,591.70	262,007.90	24,305.00
269279402	EXCO RESOURCES INC		107,147.70	85,133.71	97,407.00
30161Q104	EXELIXIS INC		6,347,467.37	5,632,774.35	377,785.00
30161NAU5	EXELON CORP	3.400% 04/15/2026 DD 04/07/16	69,958.00	68,682.60	70,000.00
30161NAN1	EXELON CORP	3.950% 06/15/2025 DD 12/15/15	252,610.00	257,010.00	250,000.00
30161NAH4	EXELON CORP	2.850% 06/15/2020 DD 06/11/15	535,368.75	540,713.80	535,000.00
30161N101	EXELON CORP		7,182,388.42	6,646,070.34	187,266.00
30161MAL7	EXELON GENERATION CO LLC	4.250% 06/15/2022 DD 12/15/12	78,438.75	77,629.50	75,000.00
30161MAN3	EXELON GENERATION CO LLC	5.600% 06/15/2042 DD 12/15/12	122,917.50	115,731.25	125,000.00
30161MAP8	EXELON GENERATION CO LLC	2.950% 01/15/2020 DD 01/13/15	526,650.20	526,182.80	520,000.00
302081104	EXLSERVICE HOLDINGS INC		219,300.89	237,219.32	4,703.00
302104104	EXONE CO/THE		73,078.83	63,969.66	6,849.00
E1BYSLCX9	EXOR NV		836,133.97	1,002,961.69	23,204.00
30212P303	EXPEDIA INC		2,004,215.56	2,854,089.60	25,195.00
302130109	EXPEDITORS INTERNATIONAL OF WA		1,703,176.28	2,032,763.68	38,383.00
EXB19NLV9	EXPERIAN PLC		7,381,495.62	9,053,803.87	465,512.00
30214U102	EXPONENT INC		225,271.20	222,868.80	3,696.00
30216BFA5	EXPORT DEVELOPMENT CANADA	1.750% 08/19/2019 DD 06/19/14	199,796.00	200,752.00	200,000.00
30215EAS6	EXPORT-IMPORT BANK OF KOR 144A	VAR RT 05/12/2017 DD 02/12/14	3,982,234.50	3,975,675.75	3,975,000.00
30215EAU1	EXPORT-IMPORT BANK OF KOR 144A	VAR RT 08/14/2017 DD 02/14/14	3,985,732.50	3,971,621.25	3,975,000.00
302154BT5	EXPORT-IMPORT BANK OF KOREA	2.875% 01/21/2025 DD 01/21/15	303,750.00	289,683.00	300,000.00
302154BM0	EXPORT-IMPORT BANK OF KOREA	2.375% 08/12/2019 DD 08/12/14	249,692.50	252,512.50	250,000.00
30219E103	EXPRESS INC		701,027.80	553,010.20	51,395.00

30219GAE8	EXPRESS SCRIPTS HOLDING CO	4.750% 11/15/2021 DD 11/15/12	287,060.00	268,517.50	250,000.00
30219G108	EXPRESS SCRIPTS HOLDING CO		7,941,477.18	9,184,152.90	133,510.00
30219GAP3	EXPRESS SCRIPTS HOLDING CO	4.800% 07/15/2046 DD 07/05/16	53,085.00	47,871.50	50,000.00
99VVB8Y8	EXTELL BOSTON		1,560,580.23	1,546,210.17	1,560,580.23
26908BAF0	EXTENDED STAY 8/16 COV-LITE TL		272,940.94	277,354.63	274,312.50
30224P200	EXTENDED STAY AMERICA INC		143,974.88	122,013.25	7,555.00
30227H106	EXTERRAN CORP		376,632.90	523,649.00	21,910.00
30225T102	EXTRA SPACE STORAGE INC		1,239,576.24	1,968,075.20	25,480.00
30227M105	EXTRACTION OIL & GAS INC		156,919.95	155,009.40	7,735.00
30226D106	EXTREME NETWORKS INC		68,344.35	75,223.65	14,955.00
30231GAF9	EXXON MOBIL CORP	2.709% 03/06/2025 DD 03/06/15	125,223.75	121,683.75	125,000.00
30231GAJ1	EXXON MOBIL CORP	2.397% 03/06/2022 DD 03/06/15	125,592.50	124,361.25	125,000.00
30231GAW2	EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	160,884.20	158,761.85	155,000.00
30231GAP7	EXXON MOBIL CORP	1.708% 03/01/2019 DD 03/03/16	216,812.45	215,464.40	215,000.00
30231GAS1	EXXON MOBIL CORP	VAR RT 02/28/2018 DD 03/03/16	2,000,000.00	2,012,460.00	2,000,000.00
30231G102	EXXON MOBIL CORP		75,551,999.33	80,168,841.74	888,199.00
LBB1YW5V9	EZ TEC EMPREENDIMENTOS E PARTI		79,381.95	90,927.43	18,910.00
302301106	EZCORP INC		393,873.75	372,867.15	35,011.00
315616102	F5 NETWORKS INC		1,654,943.57	2,052,563.76	14,183.00
G3323L100	FABRINET		222,981.88	203,031.40	5,038.00
30303M102	FACEBOOK INC		47,966,634.97	77,377,682.85	672,557.00
303075105	FACTSET RESEARCH SYSTEMS INC		990,454.46	1,384,088.67	8,469.00
303250104	FAIR ISAAC CORP		511,542.02	533,747.94	4,477.00
NC2566353	FAIRFAX FINANCIAL HOLDINGS LTD	SUB-VTG	2,159,119.73	2,107,425.53	4,358.00
30555Q108	FAIRMOUNT SANTROL HOLDINGS INC		559,142.75	737,900.73	62,587.00
305560302	FAIRPOINT COMMUNICATIONS INC		88,213.20	103,747.60	5,548.00
30605XAA1	FAIRWAY OUTDOOR FUN 1A A2 144A	4.212% 10/15/2042 DD 11/05/12	199,829.00	199,050.86	198,433.73
FJ6331279	FAMILYMART UNY HOLDINGS CO LTD		881,165.31	1,080,601.91	16,200.00
FJ6356938	FANUC CORP		21,012,971.33	29,051,014.76	171,000.00
FHB63DLB4	FAR EAST HORIZON LTD		1,575,557.38	1,550,750.34	1,808,000.00
FA6331476	FAR EASTERN NEW CENTURY CORP		1,469,959.11	1,095,281.83	1,458,671.00
307675108	FARMER BROTHERS CO		40,668.40	43,012.40	1,172.00
309562106	FARMERS CAPITAL BANK CORP		169,230.75	214,665.25	5,105.00
309627107	FARMERS NATIONAL BANC CORP		207,645.60	244,694.40	17,232.00
31154R109	FARMLAND PARTNERS INC		96,150.90	90,552.24	8,114.00
311642102	FARO TECHNOLOGIES INC		325,432.10	331,416.00	9,206.00
FJ6332434	FAST RETAILING CO LTD		2,714,852.76	3,658,130.18	10,200.00
311900104	FASTENAL CO		7,338,719.12	13,121,795.88	279,306.00
30257X104	FB FINANCIAL CORP		101,393.98	103,877.85	4,003.00
30239F106	FBL FINANCIAL GROUP INC		518,347.50	531,263.70	6,798.00
30247C400	FBR & CO		47,881.25	52,975.00	4,075.00
30255G103	FCB FINANCIAL HOLDINGS INC		4,495,084.80	5,204,260.80	109,104.00
313148306	FEDERAL AGRICULTURAL MORTGAGE		313,136.67	340,355.61	5,943.00
3133EGAZ8	FEDERAL FARM CR BK CONS BD	1.580% 02/17/2021 DD 05/17/16	99,900.00	97,951.00	100,000.00
3133EGJ48	FEDERAL FARM CR BK CONS BD	0.890% 11/16/2018 DD 11/16/16	248,622.50	248,332.50	250,000.00
3133EGWF8	FEDERAL FARM CR BK CONS BD	1.170% 10/03/2019 DD 10/03/16	2,496,875.00	2,468,800.00	2,500,000.00
3133EFR25	FEDERAL FARM CR BK CONS BD	1.590% 03/23/2020 DD 03/23/16	5,000,000.00	4,983,450.00	5,000,000.00
3133EGAH8	FEDERAL FARM CR BK CONS BD	1.550% 05/17/2021 DD 05/17/16	3,494,750.00	3,427,725.00	3,500,000.00
3133EGD69	FEDERAL FARM CR BK CONS BD	1.320% 05/07/2020 DD 11/07/16	2,000,000.00	1,974,620.00	2,000,000.00
3130A8PK3	FEDERAL HOME LN BK CONS BD	0.625% 08/07/2018 DD 07/08/16	99,685.00	99,205.00	100,000.00
3130AA3R7	FEDERAL HOME LN BK CONS BD	1.375% 11/15/2019 DD 11/17/16	249,380.00	249,002.50	250,000.00
3130A8BD4	FEDERAL HOME LN BK CONS BD	0.875% 06/29/2018 DD 05/27/16	249,312.50	249,130.00	250,000.00
313378A43	FEDERAL HOME LN BK CONS BD	1.375% 03/09/2018 DD 02/13/12	300,642.00	301,074.00	300,000.00
3130A7CL7	FEDERAL HOME LN BK CONS BD	1.690% 02/26/2021 DD 02/26/16	360,000.00	352,378.80	360,000.00
3130A7CV5	FEDERAL HOME LN BK CONS BD	1.375% 02/18/2021 DD 02/18/16	399,536.00	392,424.00	400,000.00
3130A9EP2	FEDERAL HOME LN BK CONS BD	1.000% 09/26/2019 DD 09/09/16	500,000.00	494,040.00	500,000.00
3130AAHG6	FEDERAL HOME LN BK CONS BD	1.310% 12/14/2018 DD 12/20/16	3,200,000.00	3,203,296.00	3,200,000.00
3130AAFT0	FEDERAL HOME LN BK CONS BD	1.650% 01/06/2020 DD 01/06/17	74,835.00	74,966.25	75,000.00
313375K48	FEDERAL HOME LN BK CONS BD	2.000% 09/14/2018 DD 08/26/11	304,992.00	304,083.00	300,000.00
313378J77	FEDERAL HOME LN BK CONS BD	1.875% 03/13/2020 DD 03/02/12	193,662.00	201,890.00	200,000.00
3133XXP50	FEDERAL HOME LN BK CONS BD	4.125% 03/13/2020 DD 03/16/10	177,637.50	161,668.50	150,000.00
313385BC9	FEDERAL HOME LN BK CONS DISC	MAT 01/27/2017	299,890.33	299,890.33	300,000.00
313385BS4	FEDERAL HOME LN BK CONS DISC	MAT 02/10/2017	699,233.37	699,233.37	700,000.00
313385AN6	FEDERAL HOME LN BK CONS DISC	MAT 01/13/2017	1,099,584.83	1,099,584.83	1,100,000.00
3137EAEA3	FEDERAL HOME LN MTG CORP	0.750% 04/09/2018 DD 04/07/16	149,458.50	149,458.50	150,000.00
3137EABP3	FEDERAL HOME LN MTG CORP	4.875% 06/13/2018 DD 06/13/08	230,485.20	210,846.00	200,000.00
3137EADN6	FEDERAL HOME LN MTG CORP	0.750% 01/12/2018 DD 11/21/12	242,030.00	249,490.00	250,000.00
3137EADP1	FEDERAL HOME LN MTG CORP	0.875% 03/07/2018 DD 01/17/13	249,500.00	249,675.00	250,000.00
3137EADG1	FEDERAL HOME LN MTG CORP	1.750% 05/30/2019 DD 04/16/12	247,452.50	252,355.00	250,000.00
3137EACA5	FEDERAL HOME LN MTG CORP	3.750% 03/27/2019 DD 03/27/09	309,390.54	305,497.60	290,000.00
3137EADM8	FEDERAL HOME LN MTG CORP	1.250% 10/02/2019 DD 10/02/12	1,272,369.00	1,342,102.50	1,350,000.00
3137EADB2	FEDERAL HOME LN MTG CORP	2.375% 01/13/2022 DD 01/13/12	28,708,861.71	28,967,685.00	28,500,000.00
3137EADU0	FEDERAL HOME LN MTG CORP	0.500% 01/27/2017 DD 01/16/15	1,497,735.00	1,499,985.00	1,500,000.00
3134A4KX1	FEDERAL HOME LN MTG CORP DEB	6.250% 07/15/2032 DD 02/20/02	145,112.46	144,633.30	105,000.00
3134A4AA2	FEDERAL HOME LN MTG DEBS	6.750% 03/15/2031 DD 10/25/00	87,022.07	119,798.15	85,000.00
3135G0ZR7	FEDERAL NATL MTG ASSN	2.625% 09/06/2024 DD 09/08/14	98,329.00	100,968.00	100,000.00
3135G0H63	FEDERAL NATL MTG ASSN	1.375% 01/28/2019 DD 01/08/16	186,724.20	185,257.15	185,000.00
3135G0R39	FEDERAL NATL MTG ASSN	1.000% 10/24/2019 DD 10/25/16	199,472.00	197,236.00	200,000.00
31359MGK3	FEDERAL NATL MTG ASSN	6.625% 11/15/2030 DD 11/03/00	222,915.67	208,663.50	150,000.00
3135G0G72	FEDERAL NATL MTG ASSN	1.125% 12/14/2018 DD 11/03/15	248,510.00	249,485.00	250,000.00
3135G0ZY2	FEDERAL NATL MTG ASSN	1.750% 11/26/2019 DD 11/07/14	250,995.00	251,912.50	250,000.00
3135G0J20	FEDERAL NATL MTG ASSN	1.375% 02/26/2021 DD 02/05/16	299,682.00	294,153.00	300,000.00
3135G0S44	FEDERAL NATL MTG ASSN	0.875% 12/27/2017 DD 12/27/12	297,732.00	299,661.00	300,000.00
31359MFP3	FEDERAL NATL MTG ASSN	7.250% 05/15/2030 DD 05/05/00	373,467.50	362,255.00	250,000.00
3136G3P25	FEDERAL NATL MTG ASSN	1.125% 07/26/2019 DD 07/26/16	400,000.00	395,296.00	400,000.00
3136G33K9	FEDERAL NATL MTG ASSN	1.250% 02/24/2020 DD 08/24/16	1,000,000.00	983,250.00	1,000,000.00
3135G0K77	FEDERAL NATL MTG ASSN	1.250% 06/13/2019 DD 06/13/16	1,400,000.00	1,397,228.00	1,400,000.00
3136G4EL3	FEDERAL NATL MTG ASSN	1.125% 10/11/2019 DD 10/11/16	1,599,200.00	1,579,936.00	1,600,000.00
3135G0E33	FEDERAL NATL MTG ASSN	1.125% 07/20/2018 DD 06/08/15	200,006.00	200,004.00	200,000.00
3135G0Q89	FEDERAL NATL MTG ASSN	1.375% 10/07/2021 DD 10/07/16	99,554.00	97,287.00	100,000.00
3135G0R47	FEDERAL NATL MTG ASSN	1.200% 10/28/2019 DD 10/28/16	2,000,000.00	1,978,100.00	2,000,000.00
3135G0ZG1	FEDERAL NATL MTG ASSN	1.750% 09/12/2019 DD 07/28/14	247,822.50	252,375.00	250,000.00
3136G1KD0	FEDERAL NATL MTG ASSN	1.000% 04/30/2018 DD 04/30/13	372,372.00	383,440.75	385,000.00

3136G34K8	FEDERAL NATL MTG ASSN	1.125% 09/09/2019 DD 09/09/16	199,500.00	196,768.00	200,000.00
313747206	FEDERAL REALTY INVESTMENT TRUS		1,692,865.05	2,121,133.86	14,926.00
313855108	FEDERAL SIGNAL CORP		652,338.83	647,362.31	41,471.00
313549404	FEDERAL-MOGUL HOLDINGS CORP		163,044.77	175,826.74	17,054.00
314211103	FEDERATED INVESTORS INC		513,328.16	639,778.44	22,623.00
31422T101	FEDERATED NATIONAL HOLDING CO		144,240.78	163,088.94	8,726.00
31428XBD7	FEDEX CORP	4.500% 02/01/2065 DD 01/09/15	127,818.75	115,490.00	125,000.00
31428XA29	FEDEX CORP	2.300% 02/01/2020 DD 01/09/15	176,585.50	175,206.50	175,000.00
31428XAS5	FEDEX CORP	2.625% 08/01/2022 DD 07/27/12	227,677.80	229,234.10	230,000.00
31428X106	FEDEX CORP		6,282,785.97	9,887,592.40	53,102.00
31430QBE6	FELCOR LODGING LP	5.625% 03/01/2023 DD 03/01/13	205,000.00	209,100.00	205,000.00
31430F101	FELCOR LODGING TRUST INC		202,897.44	231,841.44	28,944.00
31430F200	FELCOR LODGING TRUST INC	PFD 1.950% CUMULATIVE	685,950.00	670,079.00	26,900.00
EIBD6G500	FERRARI NV		2,386,365.65	3,582,777.43	61,425.00
LP2320127	FERREYCORP SAA		246,478.82	243,153.14	482,400.00
315405100	FERRO CORP		178,645.50	172,389.90	12,030.00
G33856108	FERROGLOBE PLC		519,520.35	489,678.45	45,215.00
EEB038516	FERROVIAL SA		1,734,997.13	1,635,861.04	91,259.00
301965CE7	FFCA SECURED FRAN 2 WA1C 144A	7.850% 05/18/2026 DD 09/01/99	507,423.44	501,236.34	497,776.79
301965BQ1	FFCA SECURED FRANCHI 2 B1 144A	8.270% 05/18/2026 DD 09/01/99	157,950.00	270,337.50	270,000.00
313401WR8	FHLMC POOL #17-0207	9.000% 12/01/2016 DD 12/01/86	4.17	4.37	4.37
313442AZ8	FHLMC POOL #29-2724	8.500% 05/01/2017 DD 05/01/87	3.66	3.64	3.63
313401Y88	FHLMC POOL #36-0101	9.500% 04/01/2020 DD 04/01/90	58.04	63.28	59.31
313401Z61	FHLMC POOL #36-0117	9.500% 09/01/2020 DD 09/01/90	40.36	44.22	41.10
31347ND29	FHLMC POOL #53-1021	9.000% 08/01/2019 DD 08/01/89	4.57	4.61	4.58
31353W4K0	FHLMC POOL #54-1726	9.000% 11/01/2019 DD 11/01/89	115.04	111.25	109.49
31296JP59	FHLMC POOL #A1-0444	5.000% 06/01/2033 DD 06/01/03	1,472.90	1,589.87	1,450.73
31296K5E9	FHLMC POOL #A1-1745	4.500% 08/01/2033 DD 08/01/03	4,217.04	4,707.32	4,383.84
31296LKE0	FHLMC POOL #A1-2093	5.000% 08/01/2033 DD 08/01/03	5,786.53	5,887.60	5,886.74
31296MZ77	FHLMC POOL #A1-3466	6.500% 09/01/2033 DD 09/01/03	2,419.31	2,624.29	2,323.45
31296NLY5	FHLMC POOL #A1-4315	5.500% 10/01/2033 DD 10/01/03	3,065.92	3,405.87	3,030.08
31296N6S1	FHLMC POOL #A1-4481	4.500% 10/01/2033 DD 10/01/03	7,129.87	8,054.00	7,473.19
31296R6G8	FHLMC POOL #A1-7171	6.000% 01/01/2034 DD 01/01/04	979.37	1,082.28	958.00
31296TJC9	FHLMC POOL #A1-8359	6.000% 02/01/2034 DD 02/01/04	251.86	275.40	243.78
31296UNQ0	FHLMC POOL #A1-9399	5.500% 03/01/2034 DD 03/01/04	5,163.60	5,620.04	5,071.69
31296UJQ3	FHLMC POOL #A1-9457	5.500% 03/01/2034 DD 03/01/04	10,717.75	11,774.21	10,474.72
31296XAN5	FHLMC POOL #A2-0913	5.500% 04/01/2034 DD 04/01/04	11,095.61	12,016.92	10,842.37
31296XTQ8	FHLMC POOL #A2-1459	5.000% 05/01/2034 DD 05/01/04	6,303.22	7,137.12	6,507.58
31297A5U4	FHLMC POOL #A2-3559	5.500% 06/01/2034 DD 06/01/04	6,460.68	7,235.89	6,438.54
31297BA77	FHLMC POOL #A2-3630	5.000% 06/01/2034 DD 06/01/04	2,828.67	3,237.67	2,957.62
31297B4P4	FHLMC POOL #A2-4430	5.000% 07/01/2034 DD 07/01/04	7,570.05	8,609.69	7,850.97
31297DXA1	FHLMC POOL #A2-6073	6.000% 08/01/2034 DD 08/01/04	1,124.02	1,228.77	1,087.67
31297D6G8	FHLMC POOL #A2-6271	5.500% 09/01/2034 DD 09/01/04	2,731.00	3,026.12	2,692.06
31297KGG9	FHLMC POOL #A3-0207	5.000% 12/01/2034 DD 12/01/04	10,441.13	11,461.87	10,452.57
31297MTZ1	FHLMC POOL #A3-2368	5.000% 04/01/2035 DD 04/01/05	9,461.10	10,559.71	9,677.33
31297MUG1	FHLMC POOL #A3-2383	5.500% 04/01/2035 DD 04/01/05	6,736.49	7,540.73	6,722.83
31297NLS3	FHLMC POOL #A3-3037	5.500% 01/01/2035 DD 01/01/05	5,789.73	6,385.98	5,683.60
31297NWT9	FHLMC POOL #A3-3358	5.000% 02/01/2035 DD 02/01/05	3,309.33	3,630.80	3,318.13
31297S6L4	FHLMC POOL #A3-7175	5.000% 09/01/2035 DD 09/01/05	4,317.14	4,754.05	4,356.64
31297TD83	FHLMC POOL #A3-7327	4.500% 09/01/2035 DD 08/01/05	5,196.84	5,778.71	5,374.89
31297T4H3	FHLMC POOL #A3-8024	5.000% 10/01/2035 DD 09/01/05	3,240.84	3,677.30	3,361.09
31297VGT9	FHLMC POOL #A3-9210	5.500% 10/01/2035 DD 10/01/05	44,649.77	46,454.93	41,375.29
31297VKM9	FHLMC POOL #A3-9300	5.500% 11/01/2035 DD 10/01/05	6,039.61	6,792.60	6,118.96
3128K2FE4	FHLMC POOL #A4-1965	5.000% 01/01/2036 DD 01/01/06	1,108.04	1,255.15	1,147.68
3128K3XA0	FHLMC POOL #A4-3373	5.500% 02/01/2036 DD 02/01/06	2,037.89	2,288.00	2,057.81
3128K7Y93	FHLMC POOL #A4-7036	4.500% 09/01/2035 DD 09/01/05	1,994.42	2,303.03	2,136.63
3128K7ZC5	FHLMC POOL #A4-7039	5.000% 09/01/2035 DD 09/01/05	4,224.09	4,797.55	4,391.51
3128K9RV8	FHLMC POOL #A4-8600	5.500% 05/01/2036 DD 04/01/06	8,828.45	10,073.87	9,094.89
3128KALZ2	FHLMC POOL #A4-9344	6.000% 06/01/2036 DD 05/01/06	1,112.40	1,268.22	1,122.58
3128KCEC7	FHLMC POOL #A5-0131	6.000% 06/01/2036 DD 06/01/06	1,731.12	1,962.25	1,720.36
3128KCKX4	FHLMC POOL #A5-0310	5.000% 07/01/2036 DD 06/01/06	1,008.39	1,178.67	1,082.83
3128KCVK0	FHLMC POOL #A5-0618	6.000% 07/01/2036 DD 07/01/06	3,471.81	4,063.37	3,531.96
3128KEH55	FHLMC POOL #A5-2052	6.500% 09/01/2036 DD 09/01/06	2,289.07	2,637.28	2,254.87
3128KERU9	FHLMC POOL #A5-2299	6.000% 09/01/2036 DD 09/01/06	4,021.31	4,594.91	4,001.90
3128KJNB4	FHLMC POOL #A5-5786	6.000% 12/01/2036 DD 12/01/06	4,410.99	4,980.85	4,408.88
3128KLSB4	FHLMC POOL #A5-7714	5.000% 02/01/2037 DD 02/01/07	99,261.47	99,629.84	91,209.39
3128KPC6E	FHLMC POOL #A5-9969	6.000% 04/01/2037 DD 05/01/07	4,231.91	4,743.85	4,199.10
3128KQET9	FHLMC POOL #A6-0146	6.000% 05/01/2037 DD 05/01/07	16,247.15	18,416.66	16,211.70
3128KQEY8	FHLMC POOL #A6-0151	6.000% 05/01/2037 DD 05/01/07	1,671.02	1,893.86	1,671.03
3128KRWX8	FHLMC POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	11,640.10	11,738.71	10,502.84
3128KUM79	FHLMC POOL #A6-3982	6.000% 08/01/2037 DD 08/01/07	15,860.70	17,624.77	15,547.33
3128LASZ4	FHLMC POOL #A7-6836	5.000% 05/01/2038 DD 05/01/08	2,120.67	2,094.85	1,925.13
3128LBCA4	FHLMC POOL #A7-7265	5.500% 05/01/2038 DD 05/01/08	4,597.34	5,085.17	4,580.15
312927GV2	FHLMC POOL #A8-1112	5.500% 08/01/2038 DD 08/01/08	3,005.07	3,417.64	3,067.85
312934SB9	FHLMC POOL #A8-7714	4.000% 08/01/2039 DD 07/01/09	6,487.77	6,395.66	6,067.76
312936LD7	FHLMC POOL #A8-9324	6.000% 10/01/2039 DD 10/01/09	88,672.00	91,341.03	80,852.09
312938ZZ9	FHLMC POOL #A9-0760	4.000% 01/01/2040 DD 01/01/10	40,197.69	43,610.70	41,531.23
3129382A0	FHLMC POOL #A9-0769	5.000% 01/01/2040 DD 01/01/10	152,254.20	160,241.68	146,646.12
312939JE2	FHLMC POOL #A9-1161	4.500% 02/01/2040 DD 02/01/10	82,405.89	87,902.87	81,691.08
3129396Y2	FHLMC POOL #A9-1787	4.500% 03/01/2040 DD 04/01/10	50,707.19	53,709.52	49,842.72
3129413J4	FHLMC POOL #A9-3501	4.500% 08/01/2040 DD 08/01/10	8,551.22	8,508.83	7,906.36
312943DJ9	FHLMC POOL #A9-4605	4.000% 10/01/2040 DD 10/01/10	331,357.13	335,978.37	319,092.02
312943GT4	FHLMC POOL #A9-4710	4.000% 10/01/2040 DD 10/01/10	250,752.12	244,639.29	232,615.40
312945DS4	FHLMC POOL #A9-6413	4.000% 01/01/2041 DD 01/01/11	694,452.78	702,680.53	665,543.22
312945K56	FHLMC POOL #A9-6616	5.000% 02/01/2041 DD 02/01/11	13,798.40	14,048.76	12,845.05
3129456X1	FHLMC POOL #A9-7186	4.500% 03/01/2041 DD 02/01/11	544,503.37	538,945.02	500,441.08
312962SY0	FHLMC POOL #B1-0535	6.000% 10/01/2018 DD 10/01/03	1,918.17	1,890.95	1,850.52
312962ZF3	FHLMC POOL #B1-0742	4.500% 11/01/2018 DD 11/01/03	2,250.00	2,314.62	2,255.99
3129637M7	FHLMC POOL #B1-1800	4.500% 01/01/2019 DD 01/01/04	2,993.09	3,126.26	3,041.08
312967MF6	FHLMC POOL #B1-4858	4.000% 05/01/2019 DD 05/01/04	970.57	1,047.11	1,020.82
312967RA2	FHLMC POOL #B1-4981	4.500% 06/01/2019 DD 06/01/04	2,286.32	2,361.99	2,302.15
312967UP5	FHLMC POOL #B1-5090	4.500% 06/01/2019 DD 06/01/04	1,606.92	1,692.94	1,647.35
312967WF5	FHLMC POOL #B1-5146	5.000% 06/01/2019 DD 06/01/04	2,225.17	2,279.06	2,214.10

3129673W0	FHLMC	POOL #B1-5313	4.000% 07/01/2019 DD 06/01/04	1,403.33	1,468.08	1,430.82
312969WC8	FHLMC	POOL #B1-6943	5.500% 10/01/2019 DD 10/01/04	1,676.34	1,700.42	1,640.95
312970N77	FHLMC	POOL #B1-7614	5.000% 01/01/2020 DD 01/01/05	2,034.20	2,089.32	2,013.11
312972PK2	FHLMC	POOL #B1-9426	5.000% 07/01/2020 DD 06/01/05	1,961.11	1,987.42	1,939.90
312972ZH8	FHLMC	POOL #B1-9744	4.500% 08/01/2020 DD 08/01/05	1,650.42	1,718.40	1,673.97
31292GBK1	FHLMC	POOL #C0-0042	8.500% 05/01/2021 DD 05/01/91	49.37	54.97	51.15
31292GC53	FHLMC	POOL #C0-0092	8.000% 01/01/2022 DD 01/01/92	170.12	180.11	161.83
31292GC95	FHLMC	POOL #C0-0096	8.500% 02/01/2022 DD 02/01/92	244.40	262.31	241.04
31292GFV3	FHLMC	POOL #C0-0180	8.000% 11/01/2022 DD 11/01/92	315.27	333.67	309.74
31292G2S4	FHLMC	POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	1,626.36	1,878.61	1,663.25
31292HD68	FHLMC	POOL #C0-1025	8.000% 07/01/2030 DD 07/01/00	298.88	363.52	294.52
31292HJ47	FHLMC	POOL #C0-1183	6.000% 05/01/2031 DD 05/01/01	2,026.93	2,417.57	2,108.99
31292HS88	FHLMC	POOL #C0-1443	5.500% 01/01/2033 DD 01/01/03	9,383.63	10,335.76	9,189.79
31292HX33	FHLMC	POOL #C0-1598	5.000% 08/01/2033 DD 08/01/03	6,649.39	7,597.70	6,912.97
31292HYT5	FHLMC	POOL #C0-1622	5.000% 09/01/2033 DD 09/01/03	11,527.16	13,149.91	11,966.54
31292HZM9	FHLMC	POOL #C0-1648	5.000% 10/01/2033 DD 10/01/03	27,261.77	30,296.44	27,600.94
31292HZN7	FHLMC	POOL #C0-1649	5.500% 10/01/2033 DD 10/01/03	390,928.86	405,117.61	360,303.11
31292ZH26	FHLMC	POOL #C0-1676	6.000% 11/01/2033 DD 11/01/03	2,466.03	2,721.08	2,378.34
31292H5P5	FHLMC	POOL #C0-1754	5.500% 01/01/2034 DD 01/01/04	9,168.54	10,194.42	9,064.45
31292K2K2	FHLMC	POOL #C0-3478	4.500% 06/01/2040 DD 06/01/10	480,202.24	499,510.17	463,002.43
31292K4A2	FHLMC	POOL #C0-3517	4.500% 09/01/2040 DD 09/01/10	1,208,297.33	1,216,208.21	1,127,110.16
31292L5F8	FHLMC	POOL #C0-4446	3.000% 01/01/2043 DD 01/01/13	343,040.76	343,221.87	343,362.65
31292SAD2	FHLMC	POOL #C0-9004	3.500% 07/01/2042 DD 07/01/12	1,664,856.41	1,680,391.72	1,631,622.52
31292SAQ3	FHLMC	POOL #C0-9015	3.000% 10/01/2042 DD 10/01/12	425,073.06	405,238.39	405,404.60
31298V5X1	FHLMC	POOL #C5-8962	6.000% 10/01/2031 DD 10/01/01	2,209.08	2,432.42	2,132.12
31298YJ36	FHLMC	POOL #C6-0282	7.000% 11/01/2031 DD 11/01/01	550.43	546.56	522.67
31287PKR3	FHLMC	POOL #C6-3904	6.000% 02/01/2032 DD 02/01/02	14,476.54	16,540.68	14,641.27
31288CWF4	FHLMC	POOL #C7-4246	6.000% 12/01/2032 DD 12/01/02	7,652.99	8,396.41	7,377.70
31288HEK2	FHLMC	POOL #C7-8238	5.500% 04/01/2033 DD 04/01/03	2,390.68	2,621.37	2,333.10
31288HNJ5	FHLMC	POOL #C7-8493	5.500% 04/01/2033 DD 04/01/03	6,807.53	7,369.14	6,652.65
31288J6W1	FHLMC	POOL #C7-9885	5.500% 06/01/2033 DD 05/01/03	3,853.63	4,130.04	3,722.77
31335GLZ6	FHLMC	POOL #C8-0344	7.500% 09/01/2025 DD 09/01/95	303.15	349.24	301.61
31335HUD3	FHLMC	POOL #C9-0580	6.000% 09/01/2022 DD 09/01/02	1,317.95	1,433.39	1,268.79
31335HWP4	FHLMC	POOL #C9-0654	5.500% 04/01/2023 DD 04/01/03	3,621.39	3,881.81	3,503.15
31335HXC2	FHLMC	POOL #C9-0675	5.000% 05/01/2023 DD 05/01/03	2,344.71	2,472.98	2,272.63
31335HZ71	FHLMC	POOL #C9-0766	5.500% 12/01/2023 DD 12/01/03	4,582.36	4,921.88	4,440.13
31335H2K8	FHLMC	POOL #C9-0778	4.500% 11/01/2023 DD 11/01/03	4,295.61	4,742.17	4,421.36
31335H5N9	FHLMC	POOL #C9-0853	5.000% 09/01/2024 DD 09/01/04	8,425.28	9,122.45	8,383.37
3128P7D75	FHLMC	POOL #C9-1026	5.500% 04/01/2027 DD 04/01/07	2,932.13	3,269.13	2,949.65
3128P7Q63	FHLMC	POOL #C9-1377	4.500% 06/01/2031 DD 06/01/11	48,925.08	48,342.26	44,878.95
3128P7RY1	FHLMC	POOL #C9-1403	3.500% 03/01/2032 DD 03/01/12	191,334.41	186,896.47	180,238.46
3128P7SB0	FHLMC	POOL #C9-1414	4.000% 12/01/2031 DD 12/01/11	111,157.30	110,546.62	104,143.86
3128P7S20	FHLMC	POOL #C9-1437	3.500% 04/01/2032 DD 04/01/12	113,749.71	111,128.47	107,153.10
3128P7TE3	FHLMC	POOL #C9-1449	4.000% 05/01/2032 DD 05/01/12	122,968.87	123,422.99	115,769.47
3128P73Q4	FHLMC	POOL #C9-1707	3.000% 06/01/2033 DD 05/01/13	120,394.29	121,789.25	119,368.46
3128P73S0	FHLMC	POOL #C9-1709	3.000% 06/01/2033 DD 06/01/13	281,473.42	280,057.45	274,482.71
3128P74C4	FHLMC	POOL #C9-1719	3.500% 08/01/2033 DD 08/01/13	69,546.59	69,502.86	67,012.67
3128P74H3	FHLMC	POOL #C9-1724	3.000% 09/01/2033 DD 09/01/13	160,815.33	163,994.95	160,739.97
3128P75B5	FHLMC	POOL #C9-1742	3.500% 01/01/2034 DD 12/01/13	62,359.13	62,718.67	60,644.04
3128P77K3	FHLMC	POOL #C9-1798	3.000% 12/01/2034 DD 11/01/14	91,823.44	88,597.10	87,398.87
3128E23S3	FHLMC	POOL #D9-6209	5.000% 04/01/2023 DD 07/01/03	867.49	941.33	865.07
31294KQ65	FHLMC	POOL #E0-1377	4.500% 05/01/2018 DD 05/01/03	994.58	1,015.99	990.26
31294KSF3	FHLMC	POOL #E0-1418	4.000% 07/01/2018 DD 07/01/03	1,977.25	2,103.92	2,051.95
31294KSM8	FHLMC	POOL #E0-1424	4.000% 08/01/2018 DD 08/01/03	1,059.27	1,110.50	1,082.97
31294KSN6	FHLMC	POOL #E0-1425	4.500% 08/01/2018 DD 08/01/03	2,046.48	2,134.01	2,079.95
31294KUE3	FHLMC	POOL #E0-1481	4.500% 10/01/2018 DD 10/01/03	957.24	983.04	958.14
31294KZE8	FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	1,155.28	1,198.11	1,167.12
31294KZS7	FHLMC	POOL #E0-1653	4.500% 06/01/2019 DD 06/01/04	1,530.59	1,613.30	1,571.36
31294KZT5	FHLMC	POOL #E0-1654	5.000% 06/01/2019 DD 06/01/04	2,096.93	2,168.97	2,103.53
31294MAK7	FHLMC	POOL #E0-2710	4.000% 08/01/2025 DD 08/01/10	45,742.87	46,219.27	43,917.55
31294MM24	FHLMC	POOL #E0-3077	3.000% 03/01/2027 DD 03/01/12	127,090.00	126,356.30	123,052.34
3128GNAS7	FHLMC	POOL #E8-5417	6.000% 09/01/2016 DD 09/01/01	1.74	1.72	1.72
3128GR6P9	FHLMC	POOL #E8-8978	5.500% 04/01/2017 DD 04/01/02	118.58	121.49	121.27
3128GXWF9	FHLMC	POOL #E9-3346	5.500% 01/01/2018 DD 12/01/02	1,257.07	1,226.52	1,212.02
3128GYMD3	FHLMC	POOL #E9-3956	5.000% 01/01/2018 DD 01/01/03	3,733.13	3,729.04	3,639.86
3128H3CF6	FHLMC	POOL #E9-5470	4.500% 04/01/2018 DD 04/01/03	977.90	1,012.98	987.32
3128H3KF7	FHLMC	POOL #E9-5694	5.000% 04/01/2018 DD 04/01/03	1,507.39	1,509.14	1,473.05
3128H4QA0	FHLMC	POOL #E9-6749	4.000% 06/01/2018 DD 05/01/03	39,142.44	37,934.88	36,997.72
3128H5DB9	FHLMC	POOL #E9-7298	4.500% 06/01/2018 DD 06/01/03	2,882.74	2,901.00	2,822.52
3128H6UG7	FHLMC	POOL #E9-8683	4.500% 08/01/2018 DD 08/01/03	380.42	366.43	357.15
3128H8AS9	FHLMC	POOL #E9-9917	5.500% 10/01/2018 DD 09/01/03	1,066.55	1,052.87	1,031.10
31283GBM8	FHLMC	POOL #G0-0044	9.000% 01/01/2022 DD 01/01/92	9.00	9.16	8.74
31283HLZ6	FHLMC	POOL #G0-1244	6.500% 03/01/2031 DD 05/01/01	4,621.90	5,239.36	4,574.70
31283HS89	FHLMC	POOL #G0-1443	6.500% 08/01/2032 DD 07/01/02	5,526.47	6,127.56	5,333.97
31283HWY7	FHLMC	POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	5,286.15	5,932.51	5,270.53
31283HWZ4	FHLMC	POOL #G0-1564	6.000% 04/01/2033 DD 05/01/03	3,218.91	3,594.91	3,132.27
3128LXAT7	FHLMC	POOL #G0-1818	5.000% 05/01/2035 DD 05/01/05	175,996.06	174,835.95	159,905.57
3128LXCA6	FHLMC	POOL #G0-1865	5.000% 09/01/2033 DD 07/01/05	87,887.09	88,299.48	80,308.03
3128LXJ76	FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	40,034.74	40,690.33	37,268.69
3128LXKW9	FHLMC	POOL #G0-2109	6.000% 03/01/2036 DD 02/01/06	3,483.91	3,977.27	3,483.37
3128LXML1	FHLMC	POOL #G0-2163	5.000% 04/01/2036 DD 03/01/06	3,789.19	4,389.26	4,011.71
3128LXNL0	FHLMC	POOL #G0-2195	5.000% 05/01/2036 DD 05/01/06	26,438.69	26,776.92	24,508.64
3128LXUK4	FHLMC	POOL #G0-2386	6.000% 11/01/2036 DD 10/01/06	63,115.29	65,056.97	57,532.82
3128LXUL2	FHLMC	POOL #G0-2387	6.500% 11/01/2036 DD 10/01/06	3,307.51	3,715.90	3,270.87
3128M4ZP1	FHLMC	POOL #G0-3150	5.500% 08/01/2037 DD 07/01/07	89,003.15	91,597.25	82,231.87
3128M5KA7	FHLMC	POOL #G0-3589	5.500% 05/01/2037 DD 11/01/07	53,126.61	54,811.02	49,084.79
3128M6NB0	FHLMC	POOL #G0-4586	5.500% 04/01/2038 DD 08/01/08	100,103.85	103,142.67	92,488.05
3128M6Q92	FHLMC	POOL #G0-4680	5.500% 08/01/2038 DD 08/01/08	46,470.76	47,667.25	42,276.19
3128M6RL4	FHLMC	POOL #G0-4691	5.000% 06/01/2038 DD 09/01/08	9,016.78	10,245.46	9,406.27
3128M6T99	FHLMC	POOL #G0-4776	5.500% 07/01/2038 DD 10/01/08	48,477.76	49,973.66	44,922.57
3128M6VJ4	FHLMC	POOL #G0-4817	5.000% 09/01/2038 DD 11/01/08	48,335.30	49,205.13	45,206.19
3128M6XY9	FHLMC	POOL #G0-4895	5.000% 12/01/2033 DD 11/01/08	7,101.29	7,284.81	6,610.65
3128M6YJ1	FHLMC	POOL #G0-4913	5.000% 03/01/2038 DD 11/01/08	43,860.17	44,683.11	40,871.44

3128M7A97	FHLMC	POOL #G0-5132	5.000% 12/01/2038 DD 01/01/09	73,889.43	74,657.26	68,495.41
3128M7HT6	FHLMC	POOL #G0-5342	5.000% 01/01/2039 DD 03/01/09	268,465.77	274,767.55	252,506.57
3128M7NE2	FHLMC	POOL #G0-5489	5.500% 03/01/2039 DD 06/01/09	89,129.18	90,492.59	81,222.65
3128M7PL4	FHLMC	POOL #G0-5527	4.000% 07/01/2039 DD 07/01/09	97,636.94	101,383.02	96,145.95
3128M8CY8	FHLMC	POOL #G0-6087	5.000% 09/01/2040 DD 11/01/10	32,197.24	33,575.72	30,841.89
3128M8MG6	FHLMC	POOL #G0-6359	4.000% 02/01/2041 DD 03/01/11	61,203.82	60,413.49	57,166.44
3128M8RW6	FHLMC	POOL #G0-6501	4.000% 04/01/2041 DD 05/01/11	23,124.59	22,816.05	21,599.15
3128M8U85	FHLMC	POOL #G0-6607	4.500% 06/01/2041 DD 06/01/11	634,441.37	632,268.63	581,722.74
3128M9FQ0	FHLMC	POOL #G0-7075	5.500% 05/01/2040 DD 07/01/12	128,642.75	132,004.02	117,031.07
3128M9M82	FHLMC	POOL #G0-7283	3.500% 07/01/2042 DD 01/01/13	32,815.89	33,404.19	32,405.77
3128M9TA0	FHLMC	POOL #G0-7445	2.500% 07/01/2043 DD 07/01/13	71,096.86	74,967.17	78,804.98
3128M9Z39	FHLMC	POOL #G0-7662	5.500% 12/01/2037 DD 03/01/14	159,185.00	159,859.89	143,632.31
3128M97F3	FHLMC	POOL #G0-7794	5.500% 06/01/2041 DD 08/01/14	89,977.20	89,717.72	80,550.29
3128MAA25	FHLMC	POOL #G0-7825	4.000% 10/01/2044 DD 09/01/14	228,018.02	223,705.60	212,945.47
3128MAB57	FHLMC	POOL #G0-7860	5.000% 11/01/2041 DD 11/01/14	211,036.14	208,814.56	191,145.11
3128MJAE0	FHLMC	POOL #G0-8004	5.000% 08/01/2034 DD 08/01/04	5,155.62	5,834.84	5,302.71
3128MJAF7	FHLMC	POOL #G0-8005	5.500% 08/01/2034 DD 08/01/04	3,616.37	4,061.50	3,611.83
3128MJAW0	FHLMC	POOL #G0-8020	5.000% 11/01/2034 DD 11/01/04	3,198.33	3,515.79	3,211.38
3128MJB59	FHLMC	POOL #G0-8036	5.500% 01/01/2035 DD 01/01/05	7,547.51	8,294.55	7,453.18
3128MJB41	FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	8,052.72	8,932.01	7,942.88
3128MJB82	FHLMC	POOL #G0-8062	5.000% 06/01/2035 DD 06/01/05	3,642.79	3,998.88	3,652.78
3128MJCE8	FHLMC	POOL #G0-8068	5.500% 07/01/2035 DD 07/01/05	13,289.58	14,707.38	13,117.42
3128MJCJ7	FHLMC	POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	5,041.12	5,616.80	5,140.72
3128MJCS7	FHLMC	POOL #G0-8080	5.500% 09/01/2035 DD 09/01/05	4,472.87	5,018.98	4,464.49
3128MJCT5	FHLMC	POOL #G0-8081	6.000% 09/01/2035 DD 09/01/05	8,911.43	9,975.15	8,718.01
3128MJDD9	FHLMC	POOL #G0-8099	5.000% 12/01/2035 DD 12/01/05	9,133.08	10,305.02	9,423.11
3128MJDE7	FHLMC	POOL #G0-8100	5.500% 12/01/2035 DD 12/01/05	2,196.38	2,491.18	2,223.14
3128MJDK3	FHLMC	POOL #G0-8105	5.500% 01/01/2036 DD 01/01/06	5,357.91	6,044.57	5,401.81
3128MJDL1	FHLMC	POOL #G0-8106	6.000% 01/01/2036 DD 01/01/06	10,323.60	11,785.10	10,315.54
3128MJDW7	FHLMC	POOL #G0-8116	5.500% 03/01/2036 DD 03/01/06	2,228.03	2,501.50	2,249.83
3128MJDx5	FHLMC	POOL #G0-8117	6.000% 03/01/2036 DD 03/01/06	2,419.89	2,737.74	2,397.80
3128MJEB2	FHLMC	POOL #G0-8129	6.000% 05/01/2036 DD 05/01/06	2,577.32	2,944.95	2,587.42
3128MJE71	FHLMC	POOL #G0-8157	6.500% 10/01/2036 DD 10/01/06	4,214.21	4,745.46	4,137.93
3128MJGB0	FHLMC	POOL #G0-8193	6.000% 04/01/2037 DD 04/01/07	9,198.71	10,332.15	9,117.51
3128MJHJ2	FHLMC	POOL #G0-8232	6.000% 11/01/2037 DD 11/01/07	11,251.23	12,640.75	11,162.26
3128MJHQ6	FHLMC	POOL #G0-8238	6.500% 12/01/2037 DD 12/01/07	15,181.96	17,070.71	14,637.64
3128MJLMO	FHLMC	POOL #G0-8331	4.500% 02/01/2039 DD 02/01/09	425,932.42	426,741.35	397,024.10
3128MJL24	FHLMC	POOL #G0-8344	4.500% 05/01/2039 DD 05/01/09	61,782.33	65,419.87	60,817.79
3128MJMB3	FHLMC	POOL #G0-8353	4.500% 07/01/2039 DD 07/01/09	1,164,710.57	1,168,710.46	1,085,819.03
3128MJPG9	FHLMC	POOL #G0-8422	4.500% 10/01/2040 DD 10/01/10	80,221.24	83,059.16	77,144.50
3128MJQG8	FHLMC	POOL #G0-8454	4.500% 07/01/2041 DD 07/01/11	71,511.18	74,553.78	69,152.94
3128MJSF6	FHLMC	POOL #G0-8525	3.000% 05/01/2043 DD 05/01/13	367,333.42	361,089.00	361,682.16
3128MJS35	FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	274,864.84	293,182.78	293,787.99
3128MJS68	FHLMC	POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	374,209.39	385,202.25	386,156.06
3128MJS76	FHLMC	POOL #G0-8541	3.500% 08/01/2043 DD 08/01/13	475,074.42	480,727.75	466,975.33
3128MJTL4	FHLMC	POOL #G0-8554	3.500% 10/01/2043 DD 10/01/13	160,291.10	161,391.16	156,787.87
3128MJTU4	FHLMC	POOL #G0-8562	3.500% 01/01/2044 DD 12/01/13	284,679.99	286,699.21	279,183.59
3128MJTV2	FHLMC	POOL #G0-8563	4.000% 01/01/2044 DD 12/01/13	251,027.37	256,939.53	244,606.47
3128MJTZ3	FHLMC	POOL #G0-8567	4.000% 01/01/2044 DD 01/01/14	47,256.32	48,254.50	45,935.67
3128MJT67	FHLMC	POOL #G0-8572	3.500% 02/01/2044 DD 02/01/14	406,113.64	420,844.37	408,860.67
3128MJT75	FHLMC	POOL #G0-8573	4.000% 02/01/2044 DD 02/01/14	137,652.34	140,629.51	133,805.43
3128MJUN8	FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	58,486.94	57,764.33	55,000.03
3128MJUR9	FHLMC	POOL #G0-8591	3.500% 06/01/2044 DD 06/01/14	459,331.56	463,194.96	452,056.29
3128MJUV0	FHLMC	POOL #G0-8595	4.000% 07/01/2044 DD 07/01/14	46,571.43	46,020.12	43,806.16
3128MJU73	FHLMC	POOL #G0-8605	3.500% 09/01/2044 DD 09/01/14	475,716.31	478,246.66	466,746.04
3128MJVL1	FHLMC	POOL #G0-8618	4.000% 12/01/2044 DD 12/01/14	279,019.53	276,201.97	262,889.26
3128MJVS6	FHLMC	POOL #G0-8624	4.000% 01/01/2045 DD 01/01/15	160,085.01	159,438.45	151,744.98
3128MJVV7	FHLMC	POOL #G0-8628	4.000% 02/01/2045 DD 02/01/15	294,065.15	288,708.74	274,767.06
3128MJVZ0	FHLMC	POOL #G0-8631	3.000% 03/01/2045 DD 03/01/15	105,473.36	105,130.46	105,759.73
3128MJVZ3	FHLMC	POOL #G0-8632	3.500% 03/01/2045 DD 03/01/15	542,850.78	538,195.48	525,207.10
3128MJV56	FHLMC	POOL #G0-8635	3.000% 04/01/2045 DD 04/01/15	1,026,188.78	996,805.27	1,002,781.85
3128MJWL0	FHLMC	POOL #G0-8650	3.500% 06/01/2045 DD 06/01/15	125,835.49	125,116.97	122,096.31
3128MJWP1	FHLMC	POOL #G0-8653	3.000% 07/01/2045 DD 07/01/15	440,025.48	434,963.53	439,579.03
3128MJWQ9	FHLMC	POOL #G0-8654	3.500% 07/01/2045 DD 07/01/15	124,320.99	123,437.84	120,462.42
3128MJW55	FHLMC	POOL #G0-8667	3.500% 09/01/2045 DD 09/01/15	292,893.43	287,862.58	280,934.73
3128MJW71	FHLMC	POOL #G0-8669	4.000% 09/01/2045 DD 09/01/15	64,550.13	63,973.14	60,887.37
3128MJW97	FHLMC	POOL #G0-8671	3.500% 10/01/2045 DD 10/01/15	63,687.71	63,054.53	61,534.03
3128MJXA3	FHLMC	POOL #G0-8672	4.000% 10/01/2045 DD 10/01/15	293,853.78	290,029.49	276,008.27
3128MJXF2	FHLMC	POOL #G0-8677	4.000% 11/01/2045 DD 11/01/15	329,763.34	323,660.11	308,010.12
3128MJXJ4	FHLMC	POOL #G0-8680	3.000% 12/01/2045 DD 12/01/15	335,095.04	332,724.29	334,715.85
3128MJXK1	FHLMC	POOL #G0-8681	3.500% 12/01/2045 DD 12/01/15	1,716,722.23	1,692,398.50	1,651,539.42
3128MJXL9	FHLMC	POOL #G0-8682	4.000% 12/01/2045 DD 12/01/15	356,204.67	352,902.52	335,819.39
3128MJXR6	FHLMC	POOL #G0-8687	3.500% 01/01/2046 DD 01/01/16	89,597.75	84,217.12	82,183.89
3128MJXX3	FHLMC	POOL #G0-8693	3.500% 02/01/2046 DD 02/01/16	210,332.74	205,860.35	200,892.29
3128MJXY1	FHLMC	POOL #G0-8694	4.000% 02/01/2046 DD 02/01/16	814,099.93	801,300.23	762,511.28
3128MJX39	FHLMC	POOL #G0-8697	3.000% 03/01/2046 DD 03/01/16	28,404.89	27,780.11	27,946.39
3128MJX47	FHLMC	POOL #G0-8698	3.500% 03/01/2046 DD 03/01/16	124,723.78	121,136.08	118,209.22
3128MJX88	FHLMC	POOL #G0-8702	3.500% 04/01/2046 DD 04/01/16	260,807.13	256,768.89	250,550.23
3128MJYC8	FHLMC	POOL #G0-8706	3.500% 05/01/2046 DD 05/01/16	1,105,410.05	1,078,630.05	1,052,496.56
3128MJYG9	FHLMC	POOL #G0-8710	3.000% 06/01/2046 DD 06/01/16	471,213.97	454,572.93	457,307.63
3128MJYH7	FHLMC	POOL #G0-8711	3.500% 06/01/2046 DD 06/01/16	300,731.94	292,777.71	285,667.45
3128MJYR5	FHLMC	POOL #G0-8719	2.500% 08/01/2046 DD 07/01/16	972,006.01	915,485.31	962,382.19
3128MJY79	FHLMC	POOL #G0-8733	3.500% 10/01/2046 DD 10/01/16	657,115.51	637,202.92	621,327.99
3128MJZF0	FHLMC	POOL #G0-8741	3.000% 01/01/2047 DD 12/01/16	532,667.00	521,855.25	525,000.00
3128M1MC0	FHLMC	POOL #G1-2255	5.500% 07/01/2021 DD 07/01/06	2,456.72	2,649.40	2,487.42
3128MCRE7	FHLMC	POOL #G1-3885	4.500% 08/01/2025 DD 08/01/10	147,955.84	146,246.42	138,905.28
3128MCWG6	FHLMC	POOL #G1-4047	5.500% 12/01/2024 DD 01/01/11	15,514.94	15,470.01	14,565.90
3128MDXH1	FHLMC	POOL #G1-4980	4.000% 06/01/2025 DD 01/01/14	37,851.00	36,824.33	35,861.80
3128MD5C3	FHLMC	POOL #G1-5143	2.000% 01/01/2029 DD 07/01/14	196,609.25	196,536.92	200,877.89
3128MD5E9	FHLMC	POOL #G1-5145	3.000% 07/01/2029 DD 07/01/14	100,686.88	100,418.83	97,761.67
3128MD6C2	FHLMC	POOL #G1-5167	3.500% 08/01/2029 DD 08/01/14	151,023.15	148,954.33	142,369.73
3128MEDN8	FHLMC	POOL #G1-5309	3.500% 06/01/2022 DD 03/01/15	30,702.30	30,431.46	29,149.19
3128MMAK9	FHLMC	POOL #G1-8009	5.000% 09/01/2019 DD 09/01/04	1,646.76	1,666.27	1,616.95

3128MMB51	FHLMC	POOL #G1-8059	4.500%	06/01/2020	DD	06/01/05	2,213.51	2,327.12	2,225.67
3128MMDE0	FHLMC	POOL #G1-8100	5.000%	02/01/2021	DD	02/01/06	2,259.85	2,432.76	2,292.80
3128MMKR3	FHLMC	POOL #G1-8303	4.500%	03/01/2024	DD	03/01/09	7,771.47	7,921.47	7,484.38
3128MMKU6	FHLMC	POOL #G1-8306	4.500%	04/01/2024	DD	04/01/09	166,809.00	165,530.13	156,605.20
3128MMM42	FHLMC	POOL #G1-8378	3.500%	02/01/2026	DD	02/01/11	50,388.62	52,530.72	50,310.03
3128MMQM8	FHLMC	POOL #G1-8459	2.500%	03/01/2028	DD	03/01/13	628,065.73	607,181.95	605,546.97
3128MMQY2	FHLMC	POOL #G1-8470	2.500%	06/01/2028	DD	06/01/13	326,385.12	327,881.12	326,998.23
3128MMQ22	FHLMC	POOL #G1-8472	2.500%	07/01/2028	DD	07/01/13	206,413.60	205,366.49	204,813.49
3128MMRF2	FHLMC	POOL #G1-8485	2.500%	10/01/2028	DD	10/01/13	64,780.55	65,632.28	65,455.55
3128MMSA2	FHLMC	POOL #G1-8512	3.000%	05/01/2029	DD	05/01/14	72,190.04	71,899.55	70,002.49
3128MMSC8	FHLMC	POOL #G1-8514	3.000%	06/01/2029	DD	06/01/14	132,598.23	132,380.53	128,887.67
3128MMSG9	FHLMC	POOL #G1-8518	3.000%	07/01/2029	DD	07/01/14	129,683.69	129,125.20	125,715.78
3128MMSK0	FHLMC	POOL #G1-8521	3.500%	08/01/2029	DD	08/01/14	79,194.67	78,677.67	75,199.68
3128MMSX2	FHLMC	POOL #G1-8533	2.500%	12/01/2029	DD	12/01/14	213,424.75	209,227.98	208,664.58
3128MMSY0	FHLMC	POOL #G1-8534	3.000%	12/01/2029	DD	12/01/14	143,453.01	142,060.59	138,309.64
3128MMTT0	FHLMC	POOL #G1-8561	3.000%	07/01/2030	DD	07/01/15	324,082.27	321,703.38	313,193.90
3128MMT29	FHLMC	POOL #G1-8568	2.500%	09/01/2030	DD	09/01/15	211,252.88	208,654.20	208,092.35
3128MMT45	FHLMC	POOL #G1-8570	3.500%	09/01/2030	DD	09/01/15	43,546.22	43,256.15	41,337.28
3128MMT94	FHLMC	POOL #G1-8575	3.000%	11/01/2030	DD	11/01/15	129,002.52	127,698.94	124,353.82
3128MMUF8	FHLMC	POOL #G1-8581	2.500%	01/01/2031	DD	01/01/16	175,179.21	174,101.58	173,632.77
3128MMUM3	FHLMC	POOL #G1-8587	3.000%	02/01/2031	DD	02/01/16	177,350.72	176,957.88	172,322.41
3128MMU35	FHLMC	POOL #G1-8601	3.000%	05/01/2031	DD	05/01/16	200,484.27	196,381.13	191,221.96
31335AEV6	FHLMC	POOL #G6-0148	4.500%	07/01/2045	DD	07/01/15	325,917.52	320,240.45	298,322.68
3128PBWE0	FHLMC	POOL #J0-0645	4.000%	12/01/2020	DD	12/01/05	1,851.89	2,003.18	1,950.97
3128PLL67	FHLMC	POOL #J0-8449	5.500%	07/01/2023	DD	07/01/08	9,922.49	10,404.11	9,857.79
3128PNB55	FHLMC	POOL #J0-9954	4.000%	06/01/2024	DD	06/01/09	11,032.27	11,094.24	10,535.94
3128PQKX8	FHLMC	POOL #J1-1210	4.000%	11/01/2024	DD	11/01/09	52,184.46	52,110.16	49,485.92
3128PQQX2	FHLMC	POOL #J1-1370	4.000%	12/01/2024	DD	12/01/09	65,658.51	66,163.42	62,807.61
3128PQ4C2	FHLMC	POOL #J1-1719	4.000%	02/01/2025	DD	02/01/10	22,469.72	23,167.79	21,993.76
3128PRGB9	FHLMC	POOL #J1-1994	4.000%	04/01/2025	DD	03/01/10	31,302.25	31,041.28	29,718.79
3128PRV89	FHLMC	POOL #J1-2439	4.500%	06/01/2025	DD	06/01/10	61,687.36	61,250.95	57,930.93
3128PTK87	FHLMC	POOL #J1-3919	3.500%	12/01/2020	DD	12/01/10	174,540.48	173,026.50	165,735.78
3128PWN38	FHLMC	POOL #J1-6710	3.500%	09/01/2026	DD	09/01/11	19,432.70	19,399.23	18,568.12
3128PXH25	FHLMC	POOL #J1-7449	3.000%	12/01/2026	DD	12/01/11	292,261.16	287,268.14	279,759.40
3128PX5W2	FHLMC	POOL #J1-8061	3.000%	02/01/2027	DD	02/01/12	75,586.25	74,053.76	72,061.97
31306YTK7	FHLMC	POOL #J2-1454	3.000%	12/01/2027	DD	11/01/12	48,947.83	47,552.08	46,306.89
31307BY79	FHLMC	POOL #J2-3434	2.000%	04/01/2028	DD	04/01/13	25,020.97	24,460.46	25,000.47
31307SRR6	FHLMC	POOL #J3-5896	2.500%	12/01/2031	DD	12/01/16	308,062.50	300,810.00	300,000.00
3132J2KY8	FHLMC	POOL #K9-0311	3.000%	04/01/2033	DD	03/01/13	70,901.61	68,763.75	67,394.96
3132GF2H9	FHLMC	POOL #Q0-2576	4.500%	08/01/2041	DD	08/01/11	9,642.39	9,625.33	8,928.13
3132GJSB6	FHLMC	POOL #Q0-3514	4.500%	09/01/2041	DD	09/01/11	492,076.95	494,067.92	453,527.13
3132GKE69	FHLMC	POOL #Q0-4057	4.000%	10/01/2041	DD	10/01/11	818,077.87	806,347.91	762,554.41
3132GSUM9	FHLMC	POOL #Q0-7488	3.500%	04/01/2042	DD	03/01/12	177,412.23	176,481.16	171,309.33
3132GUB52	FHLMC	POOL #Q0-8760	3.500%	06/01/2042	DD	06/01/12	717,617.89	694,944.21	674,611.43
3132GU3A0	FHLMC	POOL #Q0-9493	3.500%	07/01/2042	DD	07/01/12	936,536.16	943,162.64	916,207.81
3132GVKH4	FHLMC	POOL #Q0-9896	3.500%	08/01/2042	DD	07/01/12	388,860.28	396,559.72	385,188.95
3132J8LP3	FHLMC	POOL #Q1-7133	3.000%	04/01/2043	DD	04/01/13	345,159.03	357,473.23	357,619.86
3132JMDD8	FHLMC	POOL #Q2-0100	3.000%	07/01/2043	DD	07/01/13	29,638.58	31,366.30	31,457.21
3132JMSQ3	FHLMC	POOL #Q2-0527	3.000%	08/01/2043	DD	07/01/13	1,223.39	1,185.99	1,189.92
3132JNAW7	FHLMC	POOL #Q2-0921	3.000%	08/01/2043	DD	08/01/13	244,054.17	249,223.57	250,151.63
3132M4SF3	FHLMC	POOL #Q2-4418	4.500%	01/01/2044	DD	01/01/14	45,104.26	45,017.59	41,920.89
3132M5E40	FHLMC	POOL #Q2-4955	4.000%	02/01/2044	DD	02/01/14	414,335.62	420,293.70	397,801.98
3132M6P20	FHLMC	POOL #Q2-6141	4.000%	05/01/2044	DD	05/01/14	613,955.67	613,208.83	580,058.49
3132M8TR7	FHLMC	POOL #Q2-8060	3.500%	08/01/2044	DD	08/01/14	23,364.20	23,489.39	22,923.63
3132M8X76	FHLMC	POOL #Q2-8202	4.500%	12/01/2043	DD	08/01/14	92,115.33	92,113.82	85,614.01
3132QLET6	FHLMC	POOL #Q3-0145	4.000%	12/01/2044	DD	12/01/14	22,476.07	22,214.87	21,141.52
3132QMNN7	FHLMC	POOL #Q3-1296	3.500%	02/01/2045	DD	02/01/15	21,170.73	21,082.61	20,572.81
3132QQQ62	FHLMC	POOL #Q3-4076	3.500%	06/01/2045	DD	06/01/15	126,279.21	122,016.95	118,720.09
3132QQQT5	FHLMC	POOL #Q3-4158	3.000%	06/01/2045	DD	06/01/15	170,548.61	168,507.00	169,515.62
3132WEKW1	FHLMC	POOL #Q4-1208	3.500%	06/01/2046	DD	06/01/16	375,175.67	366,464.61	357,571.80
3132WHLP8	FHLMC	POOL #Q4-3933	3.500%	10/01/2046	DD	10/01/16	131,039.01	128,155.25	124,999.02
3132KFAD4	FHLMC	POOL #V6-0904	2.500%	09/01/2030	DD	08/01/15	205,358.22	204,369.44	203,766.29
3132L6ST9	FHLMC	POOL #V8-1430	4.000%	11/01/2044	DD	11/01/14	595,685.35	586,801.45	558,427.74
3132L7CJ6	FHLMC	POOL #V8-1873	4.000%	08/01/2045	DD	07/01/15	75,279.54	74,262.78	70,673.64
3132FCBN4	FHLMC	POOL #Z4-0045	5.000%	02/01/2039	DD	07/01/12	103,307.77	103,923.89	95,503.36
31292GJ56	FHLMC	GROUP #C0-0284	6.500%	11/01/2023	DD	11/01/93	554.02	634.06	561.37
31292GKA3	FHLMC	GROUP #C0-0289	6.000%	01/01/2024	DD	01/01/94	1,852.38	2,146.26	1,895.03
31292GMB9	FHLMC	GROUP #C0-0354	8.500%	07/01/2024	DD	07/01/94	198.63	221.92	196.21
31292GPD2	FHLMC	GROUP #C0-0420	7.000%	09/01/2025	DD	09/01/95	405.07	445.35	411.13
31292GPE0	FHLMC	GROUP #C0-0421	8.000%	09/01/2025	DD	09/01/95	391.63	431.15	384.31
31292GRZ1	FHLMC	GROUP #C0-0504	7.000%	03/01/2027	DD	03/01/97	309.28	354.17	319.70
31292GR65	FHLMC	GROUP #C0-0509	7.500%	04/01/2027	DD	04/01/97	373.52	440.24	377.07
31292GTJ5	FHLMC	GROUP #C0-0553	7.000%	09/01/2027	DD	09/01/97	355.35	406.91	358.24
31292G2K1	FHLMC	GROUP #C0-0778	7.000%	06/01/2029	DD	06/01/99	1,801.81	2,111.70	1,852.48
31292G5V4	FHLMC	GROUP #C0-0860	7.000%	09/01/2029	DD	09/01/99	1,132.09	1,333.12	1,153.19
31292G7H3	FHLMC	GROUP #C0-0896	7.500%	12/01/2029	DD	12/01/99	809.72	986.40	828.10
31292UHX6	FHLMC	GROUP #C1-0246	6.000%	05/01/2028	DD	05/01/98	418.15	485.97	430.17
31293HVK6	FHLMC	GROUP #C2-0618	6.000%	01/01/2029	DD	01/01/99	551.56	630.31	557.93
31293J4N6	FHLMC	GROUP #C2-1729	6.000%	02/01/2029	DD	02/01/99	2,641.06	3,064.63	2,712.71
31293LM76	FHLMC	GROUP #C2-3082	7.000%	03/01/2029	DD	03/01/99	1,063.99	1,221.37	1,110.16
31293QFM0	FHLMC	GROUP #C2-6472	6.500%	05/01/2029	DD	05/01/99	3,267.55	3,755.18	3,324.70
31293RK65	FHLMC	GROUP #C2-7495	7.000%	06/01/2029	DD	06/01/99	224.93	256.66	234.66
31335GAK1	FHLMC	GROUP #C8-0010	8.000%	01/01/2023	DD	01/01/93	116.44	119.47	111.14
31335GK0	FHLMC	GROUP #C8-0298	9.000%	05/01/2025	DD	05/01/95	183.36	199.49	177.52
31335GK38	FHLMC	GROUP #C8-0314	8.000%	06/01/2025	DD	06/01/95	224.14	241.84	219.44
31335GLB9	FHLMC	GROUP #C8-0322	8.000%	07/01/2025	DD	07/01/95	313.66	346.75	309.31
31335GLP8	FHLMC	GROUP #C8-0334	7.500%	08/01/2025	DD	08/01/95	543.32	617.76	542.97
31335GL60	FHLMC	GROUP #C8-0349	7.500%	10/01/2025	DD	10/01/95	152.32	169.35	150.66
31335GM51	FHLMC	GROUP #C8-0380	7.500%	02/01/2026	DD	02/01/96	768.54	813.90	749.01
3139413E4	FHLMC	GROUP #D0-8897	8.500%	08/01/2021	DD	08/01/91	152.43	150.42	149.81
313949DJ5	FHLMC	GROUP #D1-4605	8.000%	02/01/2022	DD	01/01/92	611.56	620.61	618.32
313968NL9	FHLMC	GROUP #D3-0395	7.500%	02/01/2023	DD	02/01/93	1,191.53	1,178.82	1,174.83
31356KB41	FHLMC	GROUP #D5-6359	7.500%	09/01/2024	DD	09/01/94	210.67	210.74	210.03

3128EWBB5	FHLMC GROUP #D6-0034	8.000% 04/01/2025 DD 04/01/95	177.41	178.29	177.64
3128F4PG0	FHLMC GROUP #D6-4923	7.000% 11/01/2025 DD 10/01/95	6,655.69	7,115.82	6,708.10
3128F4UJ8	FHLMC GROUP #D6-5085	7.000% 11/01/2025 DD 11/01/95	202.77	203.97	202.77
3128F5LP1	FHLMC GROUP #D6-5734	7.500% 11/01/2025 DD 11/01/95	1,012.53	1,026.71	994.64
3128F9N97	FHLMC GROUP #D6-9416	6.500% 03/01/2026 DD 03/01/96	783.73	943.26	835.13
3128F93B4	FHLMC GROUP #D6-9794	7.000% 04/01/2026 DD 03/01/96	1,911.79	1,991.86	1,960.76
3128FBU52	FHLMC GROUP #D7-0604	6.500% 04/01/2026 DD 04/01/96	296.16	359.98	318.71
3128FEKDD	FHLMC GROUP #D7-2992	7.500% 07/01/2026 DD 07/01/96	45.56	46.17	46.02
3128FRP95	FHLMC GROUP #D8-2248	7.000% 09/01/2027 DD 09/01/97	1,961.85	2,168.77	1,953.29
31283GB48	FHLMC GROUP #G0-0059	9.000% 01/01/2022 DD 02/01/92	13.49	13.09	12.95
31399QJZ1	FHLMC MULTICLASS CTF 3684 CM	2.500% 08/15/2024 DD 06/01/10	802,963.58	785,425.44	778,867.38
31394JTT4	FHLMC MULTICLASS MTG 2677 LE	4.500% 09/15/2018 DD 09/01/03	467,479.74	451,337.78	440,888.72
31394WDD7	FHLMC MULTICLASS MTG 2773 EG	4.500% 04/15/2019 DD 04/01/04	381,656.42	363,715.54	358,047.65
31395TDR2	FHLMC MULTICLASS MTG 2958 QD	4.500% 04/15/2020 DD 04/01/05	183,507.36	175,528.78	172,509.85
31397FS37	FHLMC MULTICLASS MTG 3294 DB	4.500% 03/15/2022 DD 03/01/07	860,700.66	832,791.47	808,362.75
31398CSU3	FHLMC MULTICLASS MTG 3535 CA	4.000% 05/15/2024 DD 05/01/09	176,699.32	170,120.57	167,537.14
31398KKJ8	FHLMC MULTICLASS MTG 3591 GJ	4.000% 10/15/2024 DD 10/01/09	2,568,961.28	2,538,666.82	2,410,912.56
3137A0PB5	FHLMC MULTICLASS MTG 3693 BD	3.000% 07/15/2025 DD 07/01/10	1,726,992.19	1,711,791.56	1,658,327.09
3137GAU96	FHLMC MULTICLASS MTG 3737 GA	3.000% 11/15/2037 DD 10/01/10	716,818.64	710,320.98	696,891.88
31398QX0	FHLMC MULTICLASS MTG 3741 PA	2.150% 02/15/2035 DD 10/01/10	1,235,424.97	1,214,626.96	1,206,950.75
3137A6CU4	FHLMC MULTICLASS MTG 3815 BD	3.000% 10/15/2020 DD 02/01/11	275,184.36	267,686.64	264,679.88
3137AGAW0	FHLMC MULTICLASS MTG 3945 A	3.000% 03/15/2026 DD 10/01/11	2,309,989.47	2,300,012.60	2,228,845.56
3137B5M42	FHLMC MULTICLASS MTG 4266 LG	2.500% 06/15/2028 DD 11/01/13	891,177.61	880,711.57	868,911.75
3137A7NX4	FHLMC MULTICLASS MTG K011 X3	VAR RT 12/25/2043 DD 03/01/11	963,298.28	958,060.00	6,000,000.00
3137A8PP7	FHLMC MULTICLASS MTG K012 A2	VAR RT 12/25/2020 DD 04/01/11	443,875.00	430,464.00	400,000.00
3137AA4Y6	FHLMC MULTICLASS MTG K013 X3	VAR RT 01/25/2043 DD 05/01/11	511,135.52	290,530.10	2,870,000.00
3137AME60	FHLMC MULTICLASS MTG K017 A2	2.873% 12/25/2021 DD 03/01/12	369,900.00	369,288.00	360,000.00
3137B4GX8	FHLMC MULTICLASS MTG K032 A1	3.016% 02/25/2023 DD 09/01/13	240,870.20	237,118.10	231,102.50
3137B4GY6	FHLMC MULTICLASS MTG K032 A2	VAR RT 05/25/2023 DD 09/01/13	557,634.38	565,493.40	540,000.00
3137B6ZL8	FHLMC MULTICLASS MTG K714 A1	2.075% 12/25/2019 DD 01/01/14	190,629.09	188,082.40	186,776.83
3137ABFK2	FHLMC MULTICLASS MTG KAIV X2	VAR RT 06/25/2041 DD 06/01/11	339,540.12	204,935.60	1,480,000.00
31562QAF4	FIAT CHRYSLER AUTOMOBILES NV	5.250% 04/15/2023 DD 04/14/15	1,000,400.00	1,028,483.00	1,010,000.00
EIBRJFWP2	FIAT CHRYSLER AUTOMOBILES NV		1,166,114.32	1,642,077.57	179,670.00
31573A109	FIBRIA CELULOSE SA	ADR	260.13	221.03	23.00
31572Q808	FIBROGEN INC		174,843.90	161,976.60	7,569.00
315785105	FIDELITY & GUARANTY LIFE		193,415.60	195,477.60	8,248.00
31620MAK2	FIDELITY NATIONAL INFORMATION	3.500% 04/15/2023 DD 04/15/13	138,142.50	151,909.50	150,000.00
31620M106	FIDELITY NATIONAL INFORMATION		3,332,388.30	5,180,432.32	68,488.00
316394105	FIDELITY SOUTHERN CORP		328,471.50	339,664.50	14,350.00
31660B101	FIESTA RESTAURANT GROUP INC		187,224.00	192,711.60	6,456.00
31680GAD8	FIFTH THIRD AUTO TRUST 20 1 A3	1.420% 03/16/2020 DD 11/05/15	2,010,260.16	2,011,206.00	2,010,000.00
316773CP3	FIFTH THIRD BANCORP	4.300% 01/16/2024 DD 11/20/13	196,436.00	205,432.00	200,000.00
316773CQ1	FIFTH THIRD BANCORP	2.300% 03/01/2019 DD 02/28/14	3,008,490.00	3,025,950.00	3,000,000.00
316773100	FIFTH THIRD BANCORP		2,658,614.60	4,351,204.95	161,335.00
31732FAG1	FILTRATION GRP COV-LT TLB	0.000% 11/23/2020 DD 11/04/13	786,891.10	787,147.50	782,017.47
317485100	FINANCIAL ENGINES INC		258,955.00	284,077.50	7,730.00
317585404	FINANCIAL INSTITUTIONS INC		295,046.25	328,149.00	9,595.00
317705AH4	FINANCING CORP	9.650% 11/02/2018 DD 11/02/88	578,588.00	552,331.20	480,000.00
31771EAA9	FINANCING CORP STRIP PO	0.000% 05/11/2018 DD 10/27/88	752,904.00	785,912.00	800,000.00
31787A507	FINISAR CORP		2,432,673.90	2,241,612.58	74,054.00
317923100	FINISH LINE INC/THE		517,970.61	411,619.23	21,883.00
NC2339173	FINNING INTERNATIONAL INC		3,533,058.23	4,401,401.41	224,515.00
31816Q101	FIREEYE INC		893,051.75	303,009.70	25,463.00
31847RAF9	FIRST AMERICAN FINANCIAL CORP	4.600% 11/15/2024 DD 11/10/14	100,801.00	98,802.00	100,000.00
31847R102	FIRST AMERICAN FINANCIAL CORP		947,244.30	895,566.87	24,449.00
31866P102	FIRST BANCORP INC/ME		196,457.16	233,156.40	7,044.00
318672706	FIRST BANCORP/PUERTO RICO		541,869.34	543,513.86	82,226.00
318910106	FIRST BANCORP/SOUTHERN PINES N		318,276.03	369,619.66	13,619.00
319383204	FIRST BUSEY CORP		578,414.97	658,661.22	21,399.00
319390100	FIRST BUSINESS FINANCIAL SERVI		123,073.65	132,998.04	5,607.00
NC2185592	FIRST CAPITAL REALTY INC		362,229.50	326,761.87	21,200.00
31946M103	FIRST CITIZENS BANCSHARES INC/		1,815,217.25	1,854,875.00	5,225.00
319829107	FIRST COMMONWEALTH FINANCIAL C		741,325.76	868,042.88	61,216.00
31983A103	FIRST COMMUNITY BANCSHARES INC		303,116.42	325,933.96	10,814.00
31985Q106	FIRST COMMUNITY FINANCIAL PART		98,477.60	110,313.85	9,469.00
319850103	FIRST CONNECTICUT BANCORP INC/		170,638.20	182,740.20	8,068.00
32008D106	FIRST DATA CORP		1,003,777.45	1,013,989.02	71,458.00
32006W106	FIRST DEFIANCE FINANCIAL CORP		279,105.20	309,209.56	6,094.00
320209109	FIRST FINANCIAL BANCORP		1,088,189.40	1,204,629.90	42,342.00
32020R109	FIRST FINANCIAL BANKSHARES INC		1,006,371.95	1,009,722.80	22,339.00
320218100	FIRST FINANCIAL CORP/IN		315,989.30	365,481.60	6,922.00
32022K102	FIRST FINANCIAL NORTHWEST INC		88,511.31	101,641.26	5,149.00
32026V104	FIRST FOUNDATION INC		191,534.40	193,572.00	6,792.00
32051X108	FIRST HAWAIIAN INC		102,066.35	132,350.82	3,801.00
320517105	FIRST HORIZON NATIONAL CORP		616,116.00	1,071,235.35	53,535.00
32054K103	FIRST INDUSTRIAL REALTY TRUST		1,995,167.94	2,164,478.25	77,165.00
320557101	FIRST INTERNET BANCORP		103,807.90	115,744.00	3,617.00
32055Y201	FIRST INTERSTATE BANCSYSTEM IN		491,109.15	579,658.65	13,623.00
320817109	FIRST MERCHANTS CORP		956,391.38	1,059,998.10	28,154.00
320866106	FIRST MID-ILLINOIS BANCSHARES		170,552.40	186,456.00	5,484.00
320867104	FIRST MIDWEST BANCORP INC/IL		1,331,207.64	1,402,939.38	55,606.00
32115D106	FIRST NBC BANK HOLDING CO		68,972.40	79,920.40	10,948.00
335834107	FIRST NORTHWEST BANCORP		114,149.22	120,400.80	7,718.00
320734106	FIRST OF LONG ISLAND CORP/THE		382,750.20	421,911.91	14,778.00
FH6339870	FIRST PACIFIC CO LTD/HONG KONG		372,427.33	313,183.67	448,000.00
33610F109	FIRST POTOMAC REALTY TRUST		379,841.70	440,006.70	40,110.00
NC2347606	FIRST QUANTUM MINERALS LTD		1,575,129.36	1,246,441.33	125,209.00
33616C100	FIRST REPUBLIC BANK/CA		1,600,269.41	2,837,543.44	30,796.00
336433107	FIRST SOLAR INC		625,153.26	401,830.98	12,522.00
FH6002890	FIRST TRACTOR CO LTD		231,886.28	223,863.85	399,000.00
337358BD6	FIRST UN CORP SUB NTS	6.550% 10/15/2035 DD 10/15/95	127,651.95	163,687.50	135,000.00
33767D105	FIRSTCASH INC		837,118.10	838,903.00	17,849.00
337932107	FIRSTENERGY CORP		3,577,744.65	2,782,623.53	89,849.00

337738108	FISERV INC		2,476,036.17	4,976,135.88	46,821.00
33812L102	FITBIT INC		376,015.38	137,513.52	18,786.00
33829M101	FIVE BELOW INC		4,861,555.45	4,862,772.36	121,691.00
33830X104	FIVE PRIME THERAPEUTICS INC		881,890.00	761,922.55	15,205.00
338307101	FIVE9 INC		73,357.65	67,814.01	4,779.00
338422AG3	FLAGSHIP CLO VIII LT 8A D 144A	VAR RT 01/16/2026 DD 11/19/14	254,317.50	245,092.65	267,000.00
337930705	FLAGSTAR BANCORP INC		408,286.96	389,767.92	14,468.00
339041105	FLEETCOR TECHNOLOGIES INC		1,964,287.40	2,735,015.52	19,326.00
AN6341605	FLETCHER BUILDING LTD		802,161.09	1,046,789.41	141,623.00
Y2573F102	FLEX LTD		4,882,556.01	5,675,072.25	394,925.00
33938A105	FLEX PHARMA INC		16,291.21	13,136.64	2,488.00
33938J106	FLEXION THERAPEUTICS INC		61,185.60	63,907.20	3,360.00
339382103	FLEXSTEEL INDUSTRIES INC		244,125.00	277,515.00	4,500.00
AA6352147	FLIGHT CENTRE TRAVEL GROUP LTD		195,043.29	153,414.85	6,769.00
302445101	FLIR SYSTEMS INC		925,041.96	1,130,177.51	31,229.00
341081FK8	FLORIDA POWER & LIGHT CO	3.250% 06/01/2024 DD 05/15/14	126,561.25	127,558.75	125,000.00
341081FA0	FLORIDA POWER & LIGHT CO	5.950% 02/01/2038 DD 01/16/08	150,704.25	153,804.00	120,000.00
34074GDG6	FLORIDA ST HURRICANE CATASTROP	2.107% 07/01/2018 DD 04/23/13	1,017,180.00	1,010,030.00	1,000,000.00
343389102	FLOTEK INDUSTRIES INC		97,695.78	74,340.63	7,917.00
343498101	FLOWERS FOODS INC		584,592.70	827,037.58	41,414.00
34354P105	FLOWSERVE CORP		1,049,118.28	1,322,864.55	27,531.00
34385P108	FLUIDIGM CORP		26,187.48	31,151.12	4,279.00
343412102	FLUOR CORP		1,508,772.18	1,548,814.80	29,490.00
343873105	FLUSHING FINANCIAL CORP		512,634.83	564,493.73	19,207.00
302491303	FMC CORP		1,349,846.59	1,600,082.40	28,290.00
30249U101	FMC TECHNOLOGIES INC		2,157,562.36	1,695,207.36	47,712.00
30254WAG4	FMS WERTMANAGEMENT AOER	1.750% 03/17/2020 DD 03/17/15	252,147.25	249,707.50	250,000.00
302520101	FNB CORP/PA		2,152,581.20	2,320,502.80	144,760.00
31620R303	FNF GROUP		1,264,169.57	1,884,372.48	55,488.00
31620R402	FNFV GROUP		620,638.20	622,911.60	45,468.00
31361W3L9	FNMA POOL #0044003	8.000% 06/01/2017 DD 06/01/87	3.07	3.09	3.08
31361XB38	FNMA POOL #0044158	9.000% 01/01/2020 DD 01/01/90	12.11	11.83	11.47
313614S34	FNMA POOL #0050038	9.500% 01/01/2018 DD 01/01/88	62.93	60.44	59.74
313614WK1	FNMA POOL #0050150	9.500% 12/01/2018 DD 12/01/88	101.11	106.85	101.43
313614YX1	FNMA POOL #0050226	9.000% 08/01/2019 DD 08/01/89	28.76	31.00	29.35
313614ZY8	FNMA POOL #0050259	9.000% 12/01/2019 DD 12/01/89	37.51	40.63	38.10
313614ZZ5	FNMA POOL #0050260	9.500% 12/01/2019 DD 12/01/89	18.53	19.02	17.86
313614ZS7	FNMA POOL #0050285	8.500% 03/01/2020 DD 03/01/90	62.17	71.80	67.75
313614Z4	FNMA POOL #0050291	9.000% 04/01/2020 DD 04/01/90	52.27	57.44	53.72
313614Z21	FNMA POOL #0050292	9.500% 04/01/2020 DD 04/01/90	22.75	24.79	23.13
3136145N5	FNMA POOL #0050353	9.500% 10/01/2020 DD 10/01/90	71.11	78.01	72.05
3136147E3	FNMA POOL #0050393	10.000% 01/01/2021 DD 01/01/91	3.39	3.29	3.22
313615AC0	FNMA POOL #0050403	9.500% 02/01/2021 DD 02/01/91	59.32	63.39	58.29
313615A97	FNMA POOL #0050432	8.500% 05/01/2021 DD 05/01/91	18.51	18.98	17.72
313615C53	FNMA POOL #0050492	9.000% 10/01/2021 DD 10/01/91	16.35	16.56	15.37
313615D60	FNMA POOL #0050525	8.500% 01/01/2022 DD 01/01/92	72.66	78.01	71.72
313615K47	FNMA POOL #0050715	8.000% 04/01/2023 DD 04/01/93	294.34	306.87	281.15
313615TX4	FNMA POOL #0050966	7.000% 01/01/2024 DD 01/01/94	539.47	640.16	572.02
31362TRM7	FNMA POOL #0070692	9.500% 12/01/2020 DD 12/01/90	34.95	30.22	29.87
31365CXQ5	FNMA POOL #0124087	8.000% 01/01/2022 DD 01/01/92	274.06	293.62	275.57
31365C2E6	FNMA POOL #0124173	9.500% 11/01/2021 DD 09/01/92	43.39	42.88	40.24
31365DRK3	FNMA POOL #0124790	9.000% 02/01/2023 DD 04/01/93	116.38	119.19	109.06
31365T6D7	FNMA POOL #0137768	8.000% 11/01/2021 DD 11/01/91	229.09	232.89	232.16
31366QDQ5	FNMA POOL #0155011	7.500% 03/01/2022 DD 03/01/92	260.29	291.02	272.29
31366SEC1	FNMA POOL #0156831	8.000% 04/01/2022 DD 04/01/92	42.74	43.08	42.51
31366VGVW8	FNMA POOL #0159613	8.000% 04/01/2022 DD 04/01/92	1,045.33	1,066.92	1,063.43
31367K4P9	FNMA POOL #0171930	7.000% 08/01/2022 DD 08/01/92	1,758.19	1,879.61	1,782.74
31368HA45	FNMA POOL #0190027	7.500% 09/01/2023 DD 09/01/93	262.34	270.60	252.76
31368HJA2	FNMA POOL #0190257	7.000% 02/01/2024 DD 02/01/94	202.30	230.46	205.73
31368HL92	FNMA POOL #0190352	5.500% 08/01/2034 DD 07/01/04	205,216.46	211,385.73	188,494.91
31368HM26	FNMA POOL #0190377	5.000% 11/01/2036 DD 10/01/06	699,933.40	707,174.34	647,524.40
31368HM42	FNMA POOL #0190379	5.500% 05/01/2037 DD 04/01/07	32,084.21	32,834.82	29,413.98
31369YTC9	FNMA POOL #0224747	7.000% 07/01/2023 DD 07/01/93	1,773.78	1,762.40	1,738.46
31370MBF4	FNMA POOL #0235038	7.000% 09/01/2023 DD 09/01/93	384.91	373.27	373.46
31370NF43	FNMA POOL #0236087	7.000% 09/01/2023 DD 09/01/93	586.19	608.43	568.77
31371EWU5	FNMA POOL #0250059	7.000% 06/01/2024 DD 06/01/94	864.77	1,011.14	925.81
31371EX75	FNMA POOL #0250102	8.000% 08/01/2024 DD 08/01/94	69.51	78.05	69.59
31371EX83	FNMA POOL #0250103	8.500% 07/01/2024 DD 07/01/94	214.47	241.91	212.26
31371FA69	FNMA POOL #0250329	7.000% 08/01/2025 DD 07/01/95	176.49	198.69	181.17
31371FA77	FNMA POOL #0250330	8.000% 09/01/2025 DD 08/01/95	402.16	447.48	394.90
31371FEE8	FNMA POOL #0250433	7.500% 01/01/2026 DD 12/01/95	94.24	103.04	92.63
31371FEM0	FNMA POOL #0250440	7.000% 01/01/2026 DD 12/01/95	515.68	587.21	516.03
31371FJV5	FNMA POOL #0250576	7.000% 06/01/2026 DD 05/01/96	632.54	749.65	656.74
31371FMW9	FNMA POOL #0250673	7.500% 09/01/2026 DD 08/01/96	173.81	197.65	176.80
31371FRU8	FNMA POOL #0250799	7.500% 01/01/2027 DD 12/01/96	728.13	818.85	721.36
31371GKK5	FNMA POOL #0251498	6.500% 02/01/2028 DD 01/01/98	148.82	170.31	150.54
31371G4G2	FNMA POOL #0252023	6.500% 10/01/2018 DD 09/01/98	439.95	522.41	461.75
31371G7E4	FNMA POOL #0252093	6.500% 11/01/2028 DD 10/01/98	1,727.03	1,964.71	1,731.62
31371HB72	FNMA POOL #0252162	6.500% 12/01/2028 DD 11/01/98	566.69	636.19	562.32
31371HDQ8	FNMA POOL #0252211	6.000% 01/01/2029 DD 12/01/98	3,432.26	4,047.68	3,542.42
31371HVR6	FNMA POOL #0252724	5.500% 06/01/2029 DD 06/01/99	910.96	1,160.07	1,044.44
31371JDR2	FNMA POOL #0253112	7.000% 03/01/2030 DD 02/01/00	401.42	465.76	419.56
31371KS51	FNMA POOL #0254440	6.000% 08/01/2022 DD 07/01/02	1,545.87	1,717.75	1,518.35
31371KVC2	FNMA POOL #0254511	5.500% 11/01/2017 DD 10/01/02	1,181.82	1,153.29	1,139.11
31371KVP3	FNMA POOL #0254522	5.500% 10/01/2022 DD 09/01/02	3,895.95	4,268.09	3,843.11
31371KY47	FNMA POOL #0254631	5.000% 02/01/2018 DD 01/01/03	13,462.28	13,001.30	12,704.02
31371K3A7	FNMA POOL #0254693	5.500% 04/01/2033 DD 03/01/03	11,831.40	13,335.12	11,890.86
31371K4C2	FNMA POOL #0254719	4.500% 04/01/2018 DD 03/01/03	656.71	662.29	644.41
31371K5U1	FNMA POOL #0254759	4.500% 06/01/2018 DD 05/01/03	28,051.25	27,165.51	26,432.28
31371K6B2	FNMA POOL #0254766	5.000% 06/01/2033 DD 05/01/03	9,433.10	10,079.19	9,201.63
31371K6C0	FNMA POOL #0254767	5.500% 06/01/2033 DD 05/01/03	14,334.62	15,508.68	13,826.92
31371K7L9	FNMA POOL #0254799	5.000% 07/01/2023 DD 06/01/03	4,524.93	4,906.64	4,506.63
31371LAC3	FNMA POOL #0254803	5.000% 07/01/2018 DD 06/01/03	2,760.19	2,730.48	2,666.04

31371LCD9	FNMA	POOL #0254868	5.000% 09/01/2033 DD 08/01/03	15,121.70	17,221.17	15,721.07
31371LDG1	FNMA	POOL #0254903	5.000% 10/01/2033 DD 09/01/03	27,278.31	30,836.62	28,155.90
31371LDL0	FNMA	POOL #0254907	5.000% 10/01/2018 DD 09/01/03	2,290.59	2,324.83	2,264.06
31371LFX2	FNMA	POOL #0254982	5.000% 12/01/2033 DD 11/01/03	17,874.81	19,800.59	18,075.30
31371LQX0	FNMA	POOL #0255270	4.500% 06/01/2024 DD 05/01/04	2,766.91	3,039.58	2,826.07
31371LV55	FNMA	POOL #0255436	4.500% 08/01/2034 DD 08/01/04	2,686.80	3,068.12	2,852.61
31371LWR6	FNMA	POOL #0255456	5.500% 10/01/2024 DD 09/01/04	2,616,511.06	2,603,838.18	2,343,034.96
31371L6B0	FNMA	POOL #0255666	5.000% 04/01/2020 DD 03/01/05	1,858.30	1,901.52	1,840.18
31371MAF4	FNMA	POOL #0255706	5.500% 05/01/2035 DD 04/01/05	6,083.25	6,753.42	6,077.54
31371MCA3	FNMA	POOL #0255765	5.000% 07/01/2020 DD 06/01/05	1,151.81	1,175.57	1,139.53
31371ME60	FNMA	POOL #0255857	5.500% 08/01/2025 DD 07/01/05	201,485.66	202,473.63	180,388.65
31371MGF8	FNMA	POOL #0255898	5.000% 10/01/2035 DD 09/01/05	5,573.55	6,140.46	5,624.53
31371MHL4	FNMA	POOL #0255935	5.000% 11/01/2025 DD 10/01/05	125,371.24	125,932.66	115,666.13
31371MLB1	FNMA	POOL #0256022	5.500% 12/01/2035 DD 11/01/05	4,334.17	4,904.81	4,393.22
31371MRR0	FNMA	POOL #0256196	5.500% 04/01/2036 DD 03/01/06	1,953.92	2,203.79	1,973.98
31371MT23	FNMA	POOL #0256269	5.500% 06/01/2036 DD 05/01/06	819.36	944.24	844.40
31371M4A2	FNMA	POOL #0256517	6.000% 12/01/2026 DD 11/01/06	4,220.98	4,724.83	4,174.98
31371NH81	FNMA	POOL #0256855	5.500% 08/01/2027 DD 07/01/07	166,338.55	165,424.17	148,952.96
31371NMG7	FNMA	POOL #0256959	6.000% 11/01/2037 DD 10/01/07	8,368.42	9,385.31	8,295.82
31371NQJ7	FNMA	POOL #0257057	5.000% 01/01/2028 DD 12/01/07	203,331.88	204,242.41	187,591.76
31371NRW7	FNMA	POOL #0257101	5.000% 02/01/2028 DD 01/01/08	27,021.86	27,142.87	24,930.07
31371NSV8	FNMA	POOL #0257132	5.000% 03/01/2028 DD 02/01/08	279,189.24	280,840.67	257,945.44
31371NTU9	FNMA	POOL #0257163	5.000% 04/01/2028 DD 03/01/08	265,168.22	266,355.67	244,641.30
31371NU45	FNMA	POOL #0257203	5.000% 05/01/2028 DD 04/01/08	27,277.89	27,274.25	25,050.75
31371N7B5	FNMA	POOL #0257490	5.000% 11/01/2028 DD 10/01/08	9,387.01	9,449.46	8,679.10
31371PBD1	FNMA	POOL #0257536	5.000% 01/01/2029 DD 12/01/08	135,101.95	135,868.56	124,792.02
31372CUT3	FNMA	POOL #0268894	6.500% 01/01/2024 DD 01/01/94	544.69	620.57	548.51
31372SFG3	FNMA	POOL #0281067	6.500% 04/01/2024 DD 04/01/94	2,584.35	3,200.92	2,829.24
31373QJH0	FNMA	POOL #0300064	7.500% 05/01/2025 DD 05/01/95	189.40	190.70	190.14
31373UKM8	FNMA	POOL #0303700	6.500% 12/01/2025 DD 12/01/95	1,029.75	1,227.54	1,085.01
31373UTD9	FNMA	POOL #0303948	7.500% 06/01/2026 DD 05/01/96	722.92	839.72	724.61
31373U3W5	FNMA	POOL #0304213	8.500% 01/01/2025 DD 01/01/95	5,468.30	5,796.66	5,569.27
31374CNS1	FNMA	POOL #0310112	4.500% 06/01/2019 DD 07/01/12	89,765.19	86,930.77	84,584.39
31374CQJ8	FNMA	POOL #0310157	5.500% 09/01/2041 DD 04/01/15	145,607.32	145,676.02	130,361.19
31374CQR0	FNMA	POOL #0310164	5.500% 01/01/2026 DD 09/01/15	552,843.29	549,688.86	494,956.57
31374MZW7	FNMA	POOL #0318557	7.000% 01/01/2026 DD 01/01/96	440.83	450.71	449.55
31375FT32	FNMA	POOL #0333670	7.000% 01/01/2026 DD 01/01/96	1,139.18	1,222.67	1,131.05
31375FZ35	FNMA	POOL #0333862	6.500% 01/01/2026 DD 01/01/96	192.92	235.18	207.87
31375TEP9	FNMA	POOL #0344042	7.000% 04/01/2026 DD 04/01/96	99.04	112.39	103.80
31375T5B0	FNMA	POOL #0344742	7.000% 05/01/2026 DD 05/01/96	978.37	1,053.20	1,025.48
31376KNN2	FNMA	POOL #0357797	5.500% 06/01/2035 DD 06/01/05	3,009.98	3,337.77	2,984.81
31376S2B4	FNMA	POOL #0364470	7.500% 12/01/2026 DD 12/01/96	438.60	474.47	431.32
31380VDX1	FNMA	POOL #0451118	6.500% 11/01/2028 DD 11/01/98	3,547.22	3,982.11	3,519.73
31380WQZ0	FNMA	POOL #0452372	6.000% 12/01/2028 DD 12/01/98	8,244.68	9,453.25	8,345.10
31383ECA7	FNMA	POOL #0500565	6.500% 06/01/2029 DD 06/01/99	706.74	835.19	738.21
31383JVZ0	FNMA	POOL #0504732	6.500% 07/01/2029 DD 07/01/99	615.07	731.65	646.69
31384VTE2	FNMA	POOL #0535249	6.500% 04/01/2030 DD 03/01/00	1,964.38	2,203.16	1,947.33
31384VVZ2	FNMA	POOL #0535332	8.500% 04/01/2030 DD 05/01/00	681.09	831.67	667.93
31385JDJ4	FNMA	POOL #0545605	7.000% 05/01/2032 DD 04/01/02	3,055.57	3,432.36	2,908.33
31385JJC3	FNMA	POOL #0545759	6.500% 07/01/2032 DD 06/01/02	2,840.65	3,187.80	2,750.00
31385JK80	FNMA	POOL #0545819	6.500% 08/01/2032 DD 07/01/02	2,842.43	3,115.06	2,720.03
31385JNU8	FNMA	POOL #0545903	5.500% 09/01/2017 DD 08/01/02	170.44	167.23	166.19
31385JRN0	FNMA	POOL #0545993	6.000% 11/01/2032 DD 10/01/02	2,469.39	2,743.18	2,385.98
31385XD95	FNMA	POOL #0555528	6.000% 04/01/2033 DD 05/01/03	4,129.79	4,666.43	4,063.77
31385XEC7	FNMA	POOL #0555531	5.500% 06/01/2033 DD 05/01/03	4,695.31	5,286.09	4,718.92
31385XLY1	FNMA	POOL #0555743	5.000% 09/01/2033 DD 08/01/03	100,390.91	100,634.19	91,628.90
31385XTM9	FNMA	POOL #0555956	5.500% 12/01/2033 DD 11/01/03	5,437.91	5,966.51	5,319.08
31388ALY8	FNMA	POOL #0598943	6.500% 05/01/2017 DD 05/01/02	79.35	75.06	74.97
31388WXC5	FNMA	POOL #0617275	5.500% 01/01/2032 DD 12/01/01	14,072.64	15,369.36	13,781.95
31389SFB8	FNMA	POOL #0633869	6.000% 03/01/2032 DD 03/01/02	12,459.91	14,182.34	12,534.32
31389S6V1	FNMA	POOL #0634584	6.500% 12/01/2031 DD 02/01/02	5,818.50	6,310.74	5,577.96
31391BA64	FNMA	POOL #0661629	6.000% 10/01/2032 DD 09/01/02	7,434.14	8,106.45	7,165.42
31391FKJ6	FNMA	POOL #0665497	7.500% 10/01/2032 DD 10/01/02	3,133.06	3,325.17	2,946.15
31391PNA0	FNMA	POOL #0672785	6.000% 09/01/2032 DD 10/01/02	1,473.57	1,623.14	1,417.12
31391TWS3	FNMA	POOL #0676657	5.000% 01/01/2018 DD 12/01/02	1,092.03	1,107.71	1,082.38
31391TXK9	FNMA	POOL #0676682	6.000% 12/01/2032 DD 12/01/02	3,709.29	4,098.73	3,622.71
31400GP41	FNMA	POOL #0687243	5.000% 04/01/2018 DD 04/01/03	3,926.98	3,914.30	3,824.80
31400HE25	FNMA	POOL #0687853	6.000% 12/01/2032 DD 02/01/03	3,347.78	3,691.17	3,221.43
31400H7K3	FNMA	POOL #0688598	5.000% 03/01/2033 DD 02/01/03	59,015.60	59,427.96	54,565.12
31400JQX0	FNMA	POOL #0689070	5.000% 06/01/2033 DD 06/01/03	8,490.60	9,427.66	8,606.91
31400KHS8	FNMA	POOL #0689741	5.500% 02/01/2033 DD 02/01/03	3,416.36	3,787.77	3,377.57
31400RCT6	FNMA	POOL #0694982	5.000% 03/01/2033 DD 03/01/03	255,396.09	257,896.17	236,136.22
31400SC64	FNMA	POOL #0695893	4.500% 05/01/2018 DD 05/01/03	2,360.78	2,471.85	2,405.13
31400SND7	FNMA	POOL #0696188	5.500% 04/01/2023 DD 04/01/03	53,644.41	53,338.32	48,027.44
31400TTJ6	FNMA	POOL #0697253	5.000% 09/01/2033 DD 09/01/03	6,826.52	7,503.86	6,851.15
31401BLH6	FNMA	POOL #0703328	5.500% 04/01/2033 DD 04/01/03	19,230.40	21,099.09	18,820.16
31401C5R0	FNMA	POOL #0704756	6.500% 03/01/2033 DD 04/01/03	7,481.43	8,078.03	7,140.04
31401DZA2	FNMA	POOL #0705537	4.500% 05/01/2018 DD 04/01/03	1,396.83	1,417.43	1,379.17
31401HDL3	FNMA	POOL #0708507	5.500% 04/01/2033 DD 05/01/03	3,890.54	4,259.20	3,797.40
31401JAG3	FNMA	POOL #0709307	5.500% 07/01/2033 DD 06/01/03	2,912.47	3,179.90	2,862.82
31401KPC3	FNMA	POOL #0710619	5.000% 05/01/2033 DD 05/01/03	21,563.19	22,088.26	19,937.05
31402AU79	FNMA	POOL #0723406	4.500% 09/01/2018 DD 09/01/03	1,989.91	2,087.17	2,030.84
31402BGR9	FNMA	POOL #0723908	4.500% 06/01/2018 DD 06/01/03	17,208.31	16,596.51	16,148.55
31402CU67	FNMA	POOL #0725205	5.000% 03/01/2034 DD 02/01/04	265,766.18	267,365.76	245,192.96
31402CVY5	FNMA	POOL #0725231	5.000% 02/01/2034 DD 02/01/04	86,687.71	87,835.68	79,977.13
31402CVZ2	FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	40,861.85	41,463.51	37,753.13
31402CV74	FNMA	POOL #0725238	5.000% 03/01/2034 DD 02/01/04	42,995.61	43,711.74	39,822.30
31402C3J9	FNMA	POOL #0725401	6.500% 01/01/2034 DD 04/01/04	5,022.86	5,577.12	4,785.84
31402DGM6	FNMA	POOL #0725704	6.000% 08/01/2034 DD 07/01/04	3,369.08	3,733.84	3,250.24
31402DJR2	FNMA	POOL #0725772	5.000% 09/01/2034 DD 08/01/04	6,757.60	7,434.99	6,772.38
31402DKE9	FNMA	POOL #0725793	5.500% 09/01/2019 DD 08/01/04	1,369.73	1,372.62	1,328.43
31402DZQ6	FNMA	POOL #0726251	4.500% 07/01/2018 DD 07/01/03	1,222.71	1,249.79	1,216.06
31402ERL4	FNMA	POOL #0726891	5.500% 07/01/2033 DD 07/01/03	8,086.08	8,771.18	7,823.24

31402FCF0	FNMA	POOL #0727370	4.000% 08/01/2018 DD 08/01/03	1,562.75	1,667.51	1,620.47
31402KSJ4	FNMA	POOL #0731421	5.000% 07/01/2033 DD 07/01/03	10,980.93	11,053.85	10,145.52
31402K6J8	FNMA	POOL #0731773	6.000% 10/01/2033 DD 09/01/03	7,626.51	8,458.23	7,415.92
31402NYF9	FNMA	POOL #0734310	5.000% 10/01/2033 DD 09/01/03	60,020.50	60,746.75	55,454.20
31402QTS0	FNMA	POOL #0735061	6.000% 11/01/2034 DD 11/01/04	2,891.75	3,241.10	2,842.48
31402RCV9	FNMA	POOL #0735484	5.000% 05/01/2035 DD 04/01/05	2,704.95	2,679.92	2,450.50
31402RPY9	FNMA	POOL #0735839	6.000% 08/01/2035 DD 08/01/05	5,793.96	6,561.63	5,753.95
31402RRN1	FNMA	POOL #0735893	5.000% 10/01/2035 DD 09/01/05	455,865.40	460,471.76	421,731.51
31402RSN0	FNMA	POOL #0735925	5.000% 10/01/2035 DD 09/01/05	87,009.56	86,008.24	78,775.11
31402UJ86	FNMA	POOL #0738387	5.500% 09/01/2033 DD 09/01/03	1,658.25	1,819.68	1,637.78
31402UR87	FNMA	POOL #0738611	4.500% 10/01/2033 DD 10/01/03	5,475.70	6,130.71	5,680.27
31402XDV5	FNMA	POOL #0740916	5.500% 10/01/2033 DD 10/01/03	2,731.07	3,027.54	2,715.36
31402YGG1	FNMA	POOL #0741907	4.500% 10/01/2033 DD 10/01/03	15,333.69	17,281.30	15,996.02
31403BMQ3	FNMA	POOL #0743867	4.500% 11/01/2018 DD 10/01/03	917.54	942.39	916.96
31403CXZ9	FNMA	POOL #0745096	5.500% 11/01/2034 DD 11/01/05	48,329.62	48,689.77	43,417.96
31403C6L0	FNMA	POOL #0745275	5.000% 02/01/2036 DD 01/01/06	406,122.83	409,720.72	375,171.20
31403DG Y9	FNMA	POOL #0745515	5.000% 05/01/2036 DD 04/01/06	326,698.57	330,122.37	302,323.71
31403DJG5	FNMA	POOL #0745563	5.500% 08/01/2034 DD 05/01/06	51,620.04	52,910.62	46,583.22
31403DWH8	FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	2,848.71	3,193.02	2,801.43
31403EMC8	FNMA	POOL #0746555	4.000% 10/01/2018 DD 10/01/03	2,220.28	2,351.82	2,285.27
31403L5Y3	FNMA	POOL #0752463	5.500% 11/01/2018 DD 11/01/03	2,399.53	2,388.12	2,341.00
31403MNZ8	FNMA	POOL #0752908	5.500% 01/01/2034 DD 01/01/04	4,880.79	5,374.40	4,819.05
31403NWM5	FNMA	POOL #0754052	4.500% 12/01/2018 DD 11/01/03	2,134.65	2,211.86	2,152.16
31403N3R6	FNMA	POOL #0754208	5.500% 12/01/2033 DD 12/01/03	4,407.28	4,906.96	4,405.21
31403RNP9	FNMA	POOL #0755598	5.000% 11/01/2028 DD 11/01/03	33,470.84	33,932.44	30,924.42
31403S4S2	FNMA	POOL #0756933	4.500% 06/01/2019 DD 06/01/04	1,245.66	1,304.26	1,269.05
31403V3M9	FNMA	POOL #0759604	5.500% 12/01/2033 DD 01/01/04	6,852.05	7,555.24	6,738.35
31403XZ65	FNMA	POOL #0761365	5.000% 01/01/2019 DD 01/01/04	3,992.65	4,018.64	3,911.96
31404CAA8	FNMA	POOL #0764201	5.000% 04/01/2034 DD 04/01/04	9,883.86	11,308.52	10,329.30
31404E3P9	FNMA	POOL #0766806	5.500% 01/01/2034 DD 01/01/04	7,745.81	8,478.69	7,630.15
31404JF75	FNMA	POOL #0769790	6.000% 02/01/2034 DD 02/01/04	7,095.96	7,783.32	6,839.47
31404JQ73	FNMA	POOL #0770078	6.000% 03/01/2034 DD 03/01/04	7,395.67	8,235.29	7,235.11
31404MK64	FNMA	POOL #0772617	6.000% 08/01/2034 DD 08/01/04	2,198.82	2,438.76	2,146.81
31404QMM8	FNMA	POOL #0775364	5.500% 05/01/2034 DD 04/01/04	7,660.97	8,432.83	7,545.42
31404R5F0	FNMA	POOL #0776746	5.500% 05/01/2034 DD 05/01/04	27,787.52	31,349.51	27,966.66
31404SFL4	FNMA	POOL #0776971	5.000% 04/01/2034 DD 04/01/04	14,024.46	13,758.64	12,576.23
31404SN27	FNMA	POOL #0777209	4.500% 05/01/2019 DD 05/01/04	1,284.99	1,353.21	1,316.69
31404STN5	FNMA	POOL #0777357	4.500% 05/01/2019 DD 05/01/04	2,237.54	2,338.35	2,275.24
31404TWE9	FNMA	POOL #0778345	4.500% 06/01/2019 DD 06/01/04	1,293.40	1,364.46	1,327.63
31404VGG7	FNMA	POOL #0779699	7.000% 07/01/2034 DD 06/01/04	719.91	713.78	678.33
31404WRK4	FNMA	POOL #0780890	5.000% 05/01/2034 DD 05/01/04	12,422.00	13,938.05	12,729.28
31404XTS3	FNMA	POOL #0781861	5.500% 01/01/2035 DD 12/01/04	2,433.28	2,695.75	2,405.46
31404YE81	FNMA	POOL #0782359	5.000% 05/01/2019 DD 05/01/04	3,720.55	3,788.07	3,701.46
31404YMB5	FNMA	POOL #0782554	4.000% 06/01/2019 DD 06/01/04	2,425.44	2,626.47	2,551.21
31405AYJ6	FNMA	POOL #0783813	5.500% 07/01/2034 DD 07/01/04	6,454.63	7,104.66	6,343.67
31405GAU4	FNMA	POOL #0788519	5.000% 07/01/2034 DD 07/01/04	8,584.47	9,727.92	8,901.59
31405JRL0	FNMA	POOL #0790791	6.000% 09/01/2034 DD 08/01/04	1,854.73	2,051.82	1,797.98
31405KSP7	FNMA	POOL #0791726	5.000% 08/01/2020 DD 08/01/05	1,390.97	1,417.99	1,385.57
31405K6T3	FNMA	POOL #0792082	6.000% 10/01/2034 DD 10/01/04	4,033.56	4,443.88	3,897.15
31405R7C4	FNMA	POOL #0797491	5.500% 03/01/2035 DD 03/01/05	281,954.77	282,870.32	252,432.06
31405X3Y7	FNMA	POOL #0802815	5.500% 11/01/2034 DD 11/01/04	1,576.65	1,720.43	1,549.07
31406BFV7	FNMA	POOL #0804880	5.000% 01/01/2035 DD 12/01/04	4,723.73	5,209.77	4,785.05
31406EJR6	FNMA	POOL #0807672	5.000% 12/01/2034 DD 12/01/04	2,085.35	2,283.34	2,093.02
31406EUC6	FNMA	POOL #0807979	4.500% 01/01/2035 DD 01/01/05	2,342.38	2,669.51	2,468.91
31406HZQ3	FNMA	POOL #0810851	5.500% 01/01/2035 DD 01/01/05	8,258.50	9,112.47	8,165.37
31406NM68	FNMA	POOL #0814981	5.000% 05/01/2035 DD 04/01/05	5,119.52	5,723.38	5,235.68
31406RM28	FNMA	POOL #0817677	5.500% 11/01/2035 DD 10/01/05	2,435.10	2,741.88	2,467.89
31406UNB0	FNMA	POOL #0820386	5.000% 04/01/2035 DD 04/01/05	767.74	771.17	708.31
31406VX84	FNMA	POOL #0821603	5.500% 06/01/2035 DD 05/01/05	4,680.58	5,181.12	4,621.38
31406V4P8	FNMA	POOL #0821730	5.500% 06/01/2035 DD 05/01/05	6,992.68	7,668.46	6,903.17
31406WJ47	FNMA	POOL #0822083	5.000% 07/01/2035 DD 06/01/05	19,890.64	20,079.85	18,390.66
31406XKE1	FNMA	POOL #0822993	5.000% 05/01/2035 DD 05/01/05	35,032.75	34,510.91	31,681.44
31407ADJ7	FNMA	POOL #0824605	6.000% 12/01/2034 DD 05/01/05	3,274.66	3,640.40	3,187.77
31407LAB3	FNMA	POOL #0833502	6.000% 10/01/2035 DD 10/01/05	4,733.68	5,388.17	4,758.61
31407MZH1	FNMA	POOL #0835144	5.000% 10/01/2035 DD 10/01/05	7,983.13	9,060.62	8,295.60
31407NQM8	FNMA	POOL #0835760	4.500% 09/01/2035 DD 09/01/05	1,986.57	2,240.91	2,079.17
31407PF86	FNMA	POOL #0836391	5.500% 10/01/2035 DD 09/01/05	7,714.92	8,624.25	7,704.08
31407PRA8	FNMA	POOL #0836681	5.000% 10/01/2035 DD 09/01/05	7,138.61	7,948.31	7,277.34
31407R2Z6	FNMA	POOL #0838792	5.500% 08/01/2035 DD 08/01/05	7,011.32	7,791.03	6,952.68
31407T2F6	FNMA	POOL #0840574	4.500% 10/01/2020 DD 10/01/05	1,592.14	1,708.76	1,643.77
31407XCX7	FNMA	POOL #0843486	5.500% 10/01/2035 DD 10/01/05	6,730.00	6,771.09	6,063.48
31408BQ27	FNMA	POOL #0846573	5.000% 12/01/2035 DD 12/01/05	2,886.88	3,259.21	2,993.04
31408BRF7	FNMA	POOL #0846586	5.500% 12/01/2035 DD 12/01/05	26,205.50	30,134.19	27,131.79
31408DPH1	FNMA	POOL #0848324	5.500% 12/01/2035 DD 01/01/06	7,934.06	8,968.31	8,000.28
31408DZD9	FNMA	POOL #0848640	6.000% 12/01/2035 DD 12/01/05	1,499.03	1,692.79	1,484.44
31408EFW7	FNMA	POOL #0848981	5.500% 01/01/2021 DD 12/01/05	2,394.66	2,465.34	2,385.71
31408EM82	FNMA	POOL #0849183	5.000% 01/01/2021 DD 01/01/06	1,490.28	1,578.89	1,535.90
31408GQH3	FNMA	POOL #0851056	5.500% 11/01/2035 DD 01/01/06	3,083.58	3,483.17	3,116.18
31408JTA9	FNMA	POOL #0852945	5.000% 02/01/2036 DD 02/01/06	1,582.52	1,782.73	1,637.40
31408YSV1	FNMA	POOL #0864632	5.000% 12/01/2035 DD 01/01/06	6,767.80	7,629.63	6,977.13
31409AXM6	FNMA	POOL #0865684	5.000% 02/01/2036 DD 02/01/06	8,014.08	9,020.62	8,265.26
31409C4M4	FNMA	POOL #0867628	5.500% 04/01/2036 DD 04/01/06	19,196.21	21,924.78	19,672.65
31409EGS4	FNMA	POOL #0868809	5.000% 04/01/2036 DD 04/01/06	1,035.45	1,209.59	1,110.41
31409GMU7	FNMA	POOL #0870771	6.500% 07/01/2036 DD 07/01/06	6,623.30	7,459.61	6,593.43
31409JTP5	FNMA	POOL #0872758	6.000% 06/01/2036 DD 05/01/06	2,829.31	3,266.87	2,857.88
31409T5F1	FNMA	POOL #0878446	6.500% 08/01/2036 DD 08/01/06	4,839.66	5,594.20	4,768.53
31409V2B8	FNMA	POOL #0880170	6.000% 02/01/2036 DD 02/01/06	5,984.24	6,786.09	5,986.11
31409WW49	FNMA	POOL #0880967	6.000% 09/01/2021 DD 09/01/06	2,332.72	2,457.02	2,323.82
31409XA66	FNMA	POOL #0881229	5.000% 04/01/2026 DD 08/01/06	153,973.05	156,066.04	142,053.85
31409YA64	FNMA	POOL #0882129	5.500% 07/01/2036 DD 07/01/06	3,112.07	3,631.69	3,249.66
31409YM61	FNMA	POOL #0882481	6.500% 04/01/2036 DD 04/01/06	7,572.65	8,425.32	7,447.01
31410GA78	FNMA	POOL #0888430	5.000% 11/01/2033 DD 05/01/07	322,699.96	326,974.30	298,149.23
31410GFJ7	FNMA	POOL #0888569	5.000% 07/01/2037 DD 07/01/07	96,432.72	94,854.52	87,121.61

31410GNL3	FNMA	POOL #0888795	5.500% 11/01/2036 DD 10/01/07	62,167.50	63,730.89	57,075.33
31410GRN5	FNMA	POOL #0888893	5.500% 08/01/2037 DD 11/01/07	185,038.50	189,855.04	169,961.09
31410G2F9	FNMA	POOL #0889174	5.500% 08/01/2037 DD 02/01/08	270,397.57	271,209.04	242,135.80
31410KJE5	FNMA	POOL #0889561	5.500% 06/01/2038 DD 05/01/08	1,113,004.86	1,113,121.35	996,465.17
31410KXB5	FNMA	POOL #0889974	5.000% 09/01/2035 DD 10/01/08	491,765.94	499,006.62	454,352.82
31410LC91	FNMA	POOL #0890296	5.500% 02/01/2041 DD 02/01/11	429,587.59	429,614.99	384,687.36
31410LDA7	FNMA	POOL #0890297	4.000% 04/01/2026 DD 03/01/11	314,533.41	310,197.41	293,741.98
31410LPB2	FNMA	POOL #0890618	4.000% 11/01/2044 DD 11/01/14	106,965.59	105,545.55	99,880.34
31410NTX6	FNMA	POOL #0892566	6.000% 07/01/2036 DD 07/01/06	2,033.08	2,342.04	2,069.58
31410PVC4	FNMA	POOL #0893511	6.000% 09/01/2036 DD 08/01/06	4,152.20	4,661.86	4,113.64
31410RGL7	FNMA	POOL #0894903	6.000% 08/01/2021 DD 08/01/06	1,418.99	1,484.69	1,408.44
31410TBC8	FNMA	POOL #0896535	6.000% 10/01/2036 DD 09/01/06	3,511.74	3,971.69	3,510.64
31410TUZ6	FNMA	POOL #0897100	6.500% 07/01/2036 DD 07/01/06	3,518.08	4,026.62	3,451.74
31410UYX4	FNMA	POOL #0898126	6.500% 09/01/2036 DD 09/01/06	799.86	888.82	785.61
31410WF45	FNMA	POOL #0899387	5.500% 04/01/2037 DD 04/01/07	10,530.76	11,778.98	10,606.15
31410WN46	FNMA	POOL #0899611	5.500% 07/01/2037 DD 07/01/07	3,932.45	4,554.26	4,078.03
31410WUM8	FNMA	POOL #0899788	5.500% 07/01/2022 DD 07/01/07	1,759.75	1,790.76	1,787.97
31410XGB6	FNMA	POOL #0900294	6.000% 09/01/2036 DD 09/01/06	3,147.85	3,530.90	3,121.02
31411AWZ4	FNMA	POOL #0902564	6.000% 11/01/2036 DD 11/01/06	4,939.79	5,570.86	4,918.65
31411HWP1	FNMA	POOL #0908854	6.500% 12/01/2036 DD 12/01/06	4,547.19	5,051.02	4,464.52
31411JPP5	FNMA	POOL #0909530	5.500% 02/01/2037 DD 01/01/07	6,353.98	7,238.40	6,501.28
31411N6B8	FNMA	POOL #0912666	5.000% 03/01/2037 DD 03/01/07	10,121.49	9,902.73	9,095.43
31411YQF3	FNMA	POOL #0918554	5.500% 06/01/2037 DD 05/01/07	12,524.83	13,925.75	12,480.95
31411Y5A7	FNMA	POOL #0918941	6.000% 04/01/2037 DD 05/01/07	2,477.35	2,808.62	2,478.97
31412E2P0	FNMA	POOL #0923382	6.000% 06/01/2037 DD 06/01/07	3,773.21	4,321.13	3,814.35
31412E2R6	FNMA	POOL #0923384	7.000% 06/01/2037 DD 06/01/07	6,760.07	7,201.54	6,517.71
31412GTH4	FNMA	POOL #0924952	6.000% 08/01/2037 DD 08/01/07	77,470.40	80,019.14	70,638.37
31412K7M8	FNMA	POOL #0928000	6.000% 12/01/2036 DD 12/01/06	3,979.34	4,464.93	3,939.94
31412MFU7	FNMA	POOL #0929079	5.000% 01/01/2038 DD 02/01/08	39,980.77	39,963.94	36,705.92
31412M4B1	FNMA	POOL #0929718	5.500% 07/01/2038 DD 07/01/08	669,968.68	668,041.39	599,818.08
31412NAY2	FNMA	POOL #0929823	5.500% 08/01/2038 DD 08/01/08	167,387.63	169,218.46	149,860.93
31412PDY4	FNMA	POOL #0930819	5.500% 02/01/2038 DD 03/01/09	213,653.97	214,001.52	191,282.86
31412PFL0	FNMA	POOL #0930871	5.000% 04/01/2039 DD 04/01/09	34,350.95	35,571.80	32,627.80
31412PHT1	FNMA	POOL #0930942	5.000% 04/01/2039 DD 04/01/09	61,614.68	62,460.52	56,968.21
31412QXK0	FNMA	POOL #0932282	5.000% 12/01/2039 DD 11/01/09	36,430.21	37,202.19	33,658.61
31412RE78	FNMA	POOL #0932658	4.000% 03/01/2025 DD 02/01/10	57,626.56	57,431.18	54,390.74
31412SY90	FNMA	POOL #0933736	5.000% 03/01/2038 DD 03/01/08	13,073.38	14,524.26	13,340.18
31412S3D5	FNMA	POOL #0933796	5.500% 05/01/2038 DD 05/01/08	13,148.80	13,103.14	11,774.50
31412UXQ8	FNMA	POOL #0935487	4.500% 07/01/2039 DD 07/01/09	95,103.50	102,181.22	94,955.13
31412WZK5	FNMA	POOL #0937346	6.500% 06/01/2037 DD 06/01/07	13,607.37	15,323.07	13,247.23
31413CBD0	FNMA	POOL #0941136	6.000% 10/01/2037 DD 10/01/07	28,010.52	31,560.94	27,897.20
31413FGG1	FNMA	POOL #0943999	5.500% 08/01/2037 DD 08/01/07	8,842.85	10,253.88	9,176.22
31413FPL0	FNMA	POOL #0944227	6.500% 07/01/2037 DD 07/01/07	45,481.70	46,284.04	40,909.73
31413JLN2	FNMA	POOL #0946833	6.000% 09/01/2037 DD 09/01/07	5,663.71	6,411.42	5,661.10
31413KRP8	FNMA	POOL #0947894	6.000% 11/01/2037 DD 10/01/07	31,580.28	35,652.34	31,485.27
31413LLL1	FNMA	POOL #0948631	6.000% 08/01/2037 DD 08/01/07	37,628.27	39,219.43	34,643.38
31413N7F6	FNMA	POOL #0950994	5.500% 11/01/2022 DD 11/01/07	8,085.37	8,487.46	7,952.42
31413SHB3	FNMA	POOL #0953926	5.500% 12/01/2037 DD 11/01/07	113,586.89	113,803.32	101,729.10
31413UT82	FNMA	POOL #0956075	5.500% 12/01/2037 DD 12/01/07	29,344.59	30,227.18	27,143.42
31414AP63	FNMA	POOL #0960445	5.500% 01/01/2038 DD 12/01/07	12,539.60	13,942.40	12,502.49
31414ARB0	FNMA	POOL #0960482	5.500% 01/01/2038 DD 12/01/07	62,079.26	62,203.04	55,579.12
31414CQ92	FNMA	POOL #0962280	5.000% 03/01/2038 DD 03/01/08	7,735.11	8,847.46	8,126.18
31414C2W7	FNMA	POOL #0962589	5.500% 04/01/2038 DD 03/01/08	82,056.51	82,943.35	74,398.66
31414DFQ4	FNMA	POOL #0962875	5.500% 05/01/2038 DD 04/01/08	11,364.18	11,640.79	10,433.34
31414DKA3	FNMA	POOL #0962989	5.500% 05/01/2038 DD 04/01/08	68,751.39	68,359.11	61,552.62
31414D4Y9	FNMA	POOL #0963539	5.500% 06/01/2038 DD 05/01/08	7,925.66	8,958.87	8,027.23
31414EMF8	FNMA	POOL #0963958	5.500% 06/01/2038 DD 06/01/08	181,040.32	184,431.29	165,051.00
31414FCF6	FNMA	POOL #0964570	5.000% 08/01/2023 DD 07/01/08	5,953.44	6,423.50	6,015.47
31414HA49	FNMA	POOL #0966327	6.000% 12/01/2037 DD 12/01/07	4,181.32	4,632.73	4,094.94
31414KD80	FNMA	POOL #0968227	5.000% 02/01/2038 DD 02/01/08	1,171.23	1,154.94	1,060.40
31414K6L9	FNMA	POOL #0968975	5.500% 01/01/2038 DD 01/01/08	31,931.12	32,966.58	29,541.27
31414Q6N2	FNMA	POOL #0973477	5.000% 03/01/2038 DD 02/01/08	1,361.01	1,367.93	1,255.66
31415BD48	FNMA	POOL #0981723	5.500% 07/01/2038 DD 07/01/08	3,251.24	3,702.41	3,316.00
31415BGK9	FNMA	POOL #0981802	5.000% 06/01/2038 DD 05/01/08	4,552.79	4,583.10	4,209.47
31415BJE0	FNMA	POOL #0981861	5.500% 07/01/2038 DD 06/01/08	18,500.57	19,597.86	17,571.20
31415CLP0	FNMA	POOL #0982834	5.000% 05/01/2038 DD 05/01/08	3,337.73	3,352.67	3,079.35
31415LHC4	FNMA	POOL #0983227	5.000% 05/01/2038 DD 05/01/08	587.19	589.80	541.72
31415LQY6	FNMA	POOL #0983471	5.500% 05/01/2038 DD 05/01/08	456,616.86	455,164.35	408,805.77
31415MET8	FNMA	POOL #0984046	5.500% 06/01/2038 DD 05/01/08	64,021.79	65,777.42	59,219.46
31416ASF8	FNMA	POOL #0994318	5.500% 12/01/2038 DD 12/01/08	13,603.44	14,669.88	13,209.21
31416BK72	FNMA	POOL #0995018	5.500% 06/01/2038 DD 10/01/08	10,495.38	10,673.89	9,568.44
31416BTB4	FNMA	POOL #0995246	5.000% 12/01/2035 DD 12/01/08	170,721.35	170,136.91	155,798.75
31416BXA1	FNMA	POOL #0995373	4.500% 02/01/2039 DD 01/01/09	591,748.20	614,518.05	569,673.36
31416CEK8	FNMA	POOL #0995738	5.500% 12/01/2038 DD 04/01/09	56,394.59	56,486.58	50,500.28
31416HK79	FNMA	POOL #0AA0317	4.500% 02/01/2039 DD 02/01/09	23,178.80	24,879.43	23,131.82
31416JAQ4	FNMA	POOL #0AA0914	5.000% 07/01/2035 DD 12/01/08	63,179.58	62,811.40	57,313.85
31416JAT8	FNMA	POOL #0AA0917	5.500% 09/01/2033 DD 12/01/08	141,716.29	142,813.09	127,313.90
31416J5A5	FNMA	POOL #0AA1740	5.000% 01/01/2039 DD 01/01/09	229,573.86	232,360.17	212,108.09
31416KLV8	FNMA	POOL #0AA2139	5.000% 01/01/2039 DD 01/01/09	18,315.38	19,589.82	17,992.78
31416LTZ9	FNMA	POOL #0AA3267	5.000% 02/01/2039 DD 02/01/09	7,696.97	7,781.94	7,101.15
31416QWM3	FNMA	POOL #0AA6951	4.500% 05/01/2039 DD 05/01/09	65,824.00	69,757.24	64,726.68
31416RRB1	FNMA	POOL #0AA7681	4.500% 06/01/2039 DD 06/01/09	255,957.60	253,861.60	235,871.67
31416RR47	FNMA	POOL #0AA7706	4.000% 07/01/2039 DD 07/01/09	63,339.45	68,303.45	64,880.36
31416VLV4	FNMA	POOL #0AB0339	4.500% 01/01/2020 DD 06/01/09	78,862.85	77,746.30	75,647.83
31416XH60	FNMA	POOL #0AB2052	3.500% 01/01/2026 DD 12/01/10	98,505.57	96,473.21	92,479.93
31416YDT2	FNMA	POOL #0AB2813	4.500% 04/01/2041 DD 03/01/11	80,550.61	79,573.33	73,889.05
31417ANK1	FNMA	POOL #0AB3393	4.000% 12/01/2041 DD 11/01/11	61,072.73	60,848.48	57,777.60
31417BKV8	FNMA	POOL #0AB4807	3.500% 04/01/2042 DD 03/01/12	488,974.85	495,004.21	479,901.71
31417F3F3	FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	107,832.12	111,260.34	111,292.62
31417F3Q9	FNMA	POOL #0AB8906	3.000% 04/01/2043 DD 03/01/13	2,077,351.67	2,157,661.55	2,158,287.45
31417GH90	FNMA	POOL #0AB9255	3.500% 05/01/2043 DD 04/01/13	593,711.57	600,910.44	583,142.10
31417GTP1	FNMA	POOL #0AB9557	3.000% 06/01/2043 DD 05/01/13	730,847.06	723,401.07	723,610.92
31417GZP4	FNMA	POOL #0AB9749	3.000% 06/01/2043 DD 05/01/13	442,968.14	459,836.51	459,965.30

31417HCB8	FNMA	POOL #0AB9965	4.000% 07/01/2043 DD 06/01/13	44,397.69	43,750.67	41,556.88
31417KVS3	FNMA	POOL #0AC1524	4.000% 09/01/2024 DD 08/01/09	46,439.29	48,757.28	46,179.54
31417LUM5	FNMA	POOL #0AC2387	5.000% 01/01/2035 DD 07/01/09	125,716.18	124,735.80	113,891.09
31417MDA8	FNMA	POOL #0AC2796	4.500% 09/01/2024 DD 09/01/09	18,632.93	18,651.49	18,148.06
31417N4M0	FNMA	POOL #0AC4427	5.000% 10/01/2039 DD 09/01/09	83,565.59	84,091.42	77,232.41
31417SAH3	FNMA	POOL #0AC5407	4.500% 10/01/2039 DD 10/01/09	50,442.49	53,331.74	49,574.95
31417SX39	FNMA	POOL #0AC6097	4.500% 11/01/2024 DD 10/01/09	175,681.06	174,874.17	165,401.62
31417ULY9	FNMA	POOL #0AC7542	4.000% 12/01/2024 DD 12/01/09	32,957.28	33,924.86	32,106.96
31418MPQ9	FNMA	POOL #0AD0430	6.000% 11/01/2038 DD 10/01/09	54,815.70	56,190.76	49,573.67
31418MRL8	FNMA	POOL #0AD0490	5.500% 08/01/2037 DD 01/01/10	164,053.25	165,617.73	147,837.33
31418MSR4	FNMA	POOL #0AD0527	5.500% 06/01/2039 DD 12/01/09	324,137.90	323,792.84	290,259.20
31418MW24	FNMA	POOL #0AD0664	5.000% 02/01/2024 DD 01/01/10	15,490.45	15,461.13	14,558.64
31418NAN0	FNMA	POOL #0AD0912	5.500% 04/01/2029 DD 04/01/10	437,315.55	434,911.58	391,607.61
31418NAV2	FNMA	POOL #0AD0919	5.500% 04/01/2040 DD 04/01/10	106,901.57	106,874.47	95,708.20
31418NB90	FNMA	POOL #0AD0963	5.500% 09/01/2038 DD 04/01/10	384,869.69	385,779.81	344,578.55
31418QM26	FNMA	POOL #0AD3076	4.500% 04/01/2040 DD 03/01/10	213,904.57	212,993.13	197,488.32
31418RGW5	FNMA	POOL #0AD3812	5.000% 04/01/2040 DD 04/01/10	110,333.49	109,047.75	99,891.68
31418SV71	FNMA	POOL #0AD5137	3.500% 03/01/2026 DD 04/01/11	141,304.03	146,978.01	140,819.95
31418TDL8	FNMA	POOL #0AD5506	5.000% 05/01/2040 DD 05/01/10	131,411.72	128,534.47	117,841.53
31418VRLU8	FNMA	POOL #0AD7698	5.000% 08/01/2040 DD 08/01/10	78,472.55	80,414.80	73,642.63
31418WPY0	FNMA	POOL #0AD8538	5.500% 08/01/2040 DD 08/01/10	157,092.07	157,806.09	140,643.38
31419AE45	FNMA	POOL #0AE0154	5.500% 07/01/2040 DD 06/01/10	231,987.11	232,274.07	207,739.98
31419AG43	FNMA	POOL #0AE0218	4.500% 08/01/2040 DD 07/01/10	188,806.86	192,360.22	178,468.26
31419ANJ2	FNMA	POOL #0AE0392	5.500% 12/01/2039 DD 09/01/10	402,882.15	402,622.45	360,570.18
31419A4L8	FNMA	POOL #0AE0826	4.500% 01/01/2041 DD 01/01/11	1,080,769.44	1,080,327.58	1,004,199.24
31419A4N4	FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	270,085.20	288,286.59	279,564.19
31419BBT1	FNMA	POOL #0AE0949	4.000% 02/01/2041 DD 02/01/11	1,509,603.27	1,423,313.09	1,423,524.54
31419E5G0	FNMA	POOL #0AE4446	4.000% 12/01/2040 DD 01/01/11	124,971.46	133,779.01	126,733.88
31419FC20	FNMA	POOL #0AE4588	4.500% 09/01/2040 DD 09/01/10	151,389.16	154,068.87	142,972.76
31419GWU4	FNMA	POOL #0AE6058	4.000% 10/01/2040 DD 09/01/10	1,223,808.74	1,204,260.65	1,141,912.24
31419HXN7	FNMA	POOL #0AE6984	4.000% 10/01/2040 DD 10/01/10	495,445.57	498,011.22	472,873.27
31419JTC1	FNMA	POOL #0AE7758	3.500% 11/01/2025 DD 11/01/10	290,532.33	285,556.75	273,755.17
3138A3DH7	FNMA	POOL #0AH1903	3.500% 03/01/2026 DD 03/01/11	81,182.86	81,008.36	77,733.45
3138A4XB6	FNMA	POOL #0AH3373	5.000% 01/01/2041 DD 01/01/11	62,771.84	61,769.73	56,424.11
3138A7FZ6	FNMA	POOL #0AH5583	4.500% 02/01/2041 DD 02/01/11	13,210.04	13,155.99	12,206.79
3138A8RL2	FNMA	POOL #0AH6790	4.500% 03/01/2041 DD 03/01/11	293,487.27	293,449.13	272,377.97
3138A9C28	FNMA	POOL #0AH7288	4.000% 03/01/2041 DD 03/01/11	138,312.54	148,280.17	140,374.29
3138A9LD4	FNMA	POOL #0AH7523	4.500% 03/01/2041 DD 03/01/11	209,866.90	213,712.32	198,236.03
3138AALD1	FNMA	POOL #0AH8423	4.500% 04/01/2041 DD 03/01/11	48,012.75	49,967.81	46,375.13
3138AEFL2	FNMA	POOL #0AI1070	4.500% 06/01/2041 DD 06/01/11	13,786.86	13,793.26	12,795.23
3138AMGU3	FNMA	POOL #0AI7410	3.500% 09/01/2026 DD 08/01/11	45,179.81	45,117.39	43,289.28
3138AMSW6	FNMA	POOL #0AI7732	4.500% 08/01/2041 DD 07/01/11	28,942.69	28,486.11	26,295.68
3138AMZ40	FNMA	POOL #0AI7962	3.500% 09/01/2026 DD 08/01/11	99,650.87	98,635.17	94,490.80
3138APZE1	FNMA	POOL #0AI9740	4.500% 08/01/2041 DD 08/01/11	120,080.94	122,599.67	113,505.60
3138AST69	FNMA	POOL #0AJ1472	4.000% 10/01/2041 DD 10/01/11	987,587.77	971,326.50	919,755.79
3138AVPV1	FNMA	POOL #0AJ4035	3.500% 10/01/2041 DD 10/01/11	231,738.75	225,435.91	218,621.48
3138AVRH0	FNMA	POOL #0AJ4087	3.000% 10/01/2026 DD 10/01/11	130,450.58	129,596.33	126,029.69
3138AWMB6	FNMA	POOL #0AJ4853	VAR RT 12/01/2041 DD 11/01/11	54,234.88	53,728.27	51,767.82
3138AW3K7	FNMA	POOL #0AJ5301	4.000% 11/01/2041 DD 11/01/11	706,455.06	708,356.82	670,221.24
3138AYCZ0	FNMA	POOL #0AJ6387	3.000% 12/01/2026 DD 12/01/11	57,177.55	55,673.86	54,140.60
3138E0RK7	FNMA	POOL #0AJ7689	4.000% 12/01/2041 DD 12/01/11	129,383.52	129,719.91	123,112.47
3138E1DH7	FNMA	POOL #0AJ8203	4.500% 01/01/2042 DD 12/01/11	27,778.45	27,404.84	25,237.91
3138E1X28	FNMA	POOL #0AJ8796	4.000% 01/01/2042 DD 12/01/11	133,936.75	131,730.06	125,229.40
3138E2JY2	FNMA	POOL #0AJ9278	3.500% 12/01/2041 DD 12/01/11	539,791.36	546,456.00	529,937.83
3138E7HS6	FNMA	POOL #0AK2940	3.000% 04/01/2027 DD 03/01/12	461,384.72	455,794.63	443,173.07
3138E8LA8	FNMA	POOL #0AK3920	4.000% 04/01/2042 DD 03/01/12	33,184.36	33,106.81	31,347.59
3138E8P97	FNMA	POOL #0AK4047	3.000% 02/01/2027 DD 02/01/12	266,354.18	261,474.61	254,276.06
3138E9WM8	FNMA	POOL #0AK5151	3.000% 03/01/2042 DD 03/01/12	40,544.97	40,495.74	40,519.64
3138EBPJ8	FNMA	POOL #0AK6724	3.000% 03/01/2042 DD 03/01/12	661,434.92	628,328.28	628,768.41
3138EENW5	FNMA	POOL #0AK9404	3.000% 04/01/2027 DD 03/01/12	167,388.62	164,083.22	159,536.43
3138EGHZ0	FNMA	POOL #0AL0247	4.000% 04/01/2041 DD 04/01/11	36,378.06	35,701.37	33,683.39
3138EGT87	FNMA	POOL #0AL0574	5.500% 02/01/2041 DD 07/01/11	312,026.52	311,856.42	279,413.69
3138EHGR7	FNMA	POOL #0AL1107	4.500% 11/01/2041 DD 11/01/11	201,552.93	200,019.22	185,202.98
3138EHJW3	FNMA	POOL #0AL1176	6.500% 10/01/2039 DD 12/01/11	143,107.86	146,475.25	129,235.27
3138EHT28	FNMA	POOL #0AL1468	3.500% 03/01/2042 DD 02/01/12	1,074,450.58	1,038,988.82	1,007,543.39
3138EH3V2	FNMA	POOL #0AL1711	4.500% 08/01/2041 DD 04/01/12	1,307,926.42	1,300,522.85	1,199,932.50
3138EJAB4	FNMA	POOL #0AL1801	VAR RT 05/01/2042 DD 04/01/12	35,499.03	35,794.45	34,872.42
3138EJEW4	FNMA	POOL #0AL1948	4.000% 01/01/2042 DD 06/01/12	854,924.23	846,917.42	799,914.45
3138EK3H6	FNMA	POOL #0AL3499	3.500% 05/01/2043 DD 04/01/13	3,069,486.98	3,054,874.19	2,963,451.71
3138ELUV3	FNMA	POOL #0AL4195	3.500% 06/01/2027 DD 09/01/13	205,857.66	202,060.83	193,691.42
3138ELXU2	FNMA	POOL #0AL4290	4.500% 10/01/2043 DD 10/01/13	48,333.65	47,769.94	44,414.43
3138ELZZ2	FNMA	POOL #0AL4360	VAR RT 11/01/2043 DD 10/01/13	183,181.29	182,824.46	178,556.95
3138EMBA8	FNMA	POOL #0AL4532	VAR RT 12/01/2043 DD 11/01/13	181,693.41	181,531.93	175,821.25
3138EMC25	FNMA	POOL #0AL4588	3.000% 12/01/2033 DD 12/01/13	236,990.26	241,078.61	236,251.99
3138ENG29	FNMA	POOL #0AL5616	5.500% 09/01/2041 DD 08/01/14	1,138,029.32	1,138,926.22	1,019,036.57
3138ENNE5	FNMA	POOL #0AL5788	5.000% 05/01/2042 DD 09/01/14	448,864.24	443,717.03	405,295.06
3138EN6K0	FNMA	POOL #0AL6273	5.000% 11/01/2044 DD 12/01/14	67,076.40	65,629.62	60,276.47
3138EPN91	FNMA	POOL #0AL6715	4.000% 02/01/2045 DD 04/01/15	315,960.49	314,199.29	298,824.76
3138EPV84	FNMA	POOL #0AL6938	5.500% 04/01/2030 DD 06/01/15	4,955,541.64	4,929,143.51	4,437,591.50
3138EPZW7	FNMA	POOL #0AL7056	5.500% 01/01/2039 DD 07/01/15	98,778.68	98,361.03	87,821.56
3138EQKP6	FNMA	POOL #0AL7501	3.500% 10/01/2045 DD 10/01/15	169,967.54	169,508.66	164,841.98
3138EQWL2	FNMA	POOL #0AL7850	4.500% 06/01/2044 DD 12/01/15	111,425.92	110,320.93	102,196.32
3138EQ4U3	FNMA	POOL #0AL8034	3.000% 02/01/2031 DD 01/01/16	67,691.66	66,471.23	64,718.65
3138ETDZ6	FNMA	POOL #0AL8219	4.000% 02/01/2046 DD 03/01/16	315,629.49	310,309.84	294,400.44
3138ETSJ6	FNMA	POOL #0AL8620	3.000% 02/01/2035 DD 05/01/16	63,301.44	61,168.25	60,251.23
3138ET5N2	FNMA	POOL #0AL8952	3.500% 08/01/2046 DD 08/01/16	175,230.89	174,807.68	170,049.69
3138LTDJ1	FNMA	POOL #0AO2959	4.000% 05/01/2042 DD 05/01/12	381,891.48	385,673.03	365,501.03
3138MCLP7	FNMA	POOL #0AP8433	2.500% 11/01/2027 DD 10/01/12	637,871.74	618,679.30	616,785.77
3138MDBK7	FNMA	POOL #0AP9041	3.000% 09/01/2028 DD 08/01/13	51,739.73	52,216.26	50,810.83
3138MDZA3	FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	173,356.94	168,359.74	163,327.62
3138MGMJ1	FNMA	POOL #0AQ1260	3.000% 01/01/2043 DD 01/01/13	723,207.56	745,666.33	745,875.17
3138MQBA0	FNMA	POOL #0AQ8132	3.000% 08/01/2043 DD 08/01/13	28,670.51	28,965.70	28,973.82
3138MRX30	FNMA	POOL #0AQ9697	3.000% 01/01/2043 DD 01/01/13	37,639.46	35,868.74	35,879.14

3138NY4L6	FNMA	POOL #0AR2626	2.500% 02/01/2043 DD 02/01/13	89,623.03	89,531.29	93,601.07
3138W1EU7	FNMA	POOL #0AR3746	3.000% 04/01/2028 DD 04/01/13	62,638.05	63,267.85	61,513.49
3138W5AQ1	FNMA	POOL #0AR7214	3.000% 06/01/2043 DD 05/01/13	81,925.86	84,858.90	84,883.51
3138W9AS9	FNMA	POOL #0AS0016	3.000% 07/01/2043 DD 06/01/13	6,278,952.72	6,375,756.75	6,377,606.26
3138W9AT7	FNMA	POOL #0AS0017	3.000% 07/01/2043 DD 06/01/13	434,136.54	451,653.35	451,784.37
3138W9BN9	FNMA	POOL #0AS0044	3.000% 07/01/2043 DD 07/01/13	41,309.04	42,700.25	42,712.21
3138W9ME7	FNMA	POOL #0AS0356	4.000% 09/01/2043 DD 08/01/13	693,024.90	690,425.42	651,787.46
3138W9SG6	FNMA	POOL #0AS0518	3.000% 09/01/2043 DD 08/01/13	140,914.44	148,373.40	148,416.44
3138W9TS9	FNMA	POOL #0AS0560	4.500% 09/01/2043 DD 08/01/13	15,774.73	15,628.92	14,526.37
3138WAA23	FNMA	POOL #0AS0924	5.000% 11/01/2043 DD 10/01/13	166,078.03	163,319.90	149,999.91
3138WAWT0	FNMA	POOL #0AS1557	4.000% 01/01/2044 DD 12/01/13	560,164.50	562,455.08	532,380.88
3138WAXP7	FNMA	POOL #0AS1585	4.500% 01/01/2044 DD 12/01/13	103,241.14	102,726.58	95,510.74
3138WAXR3	FNMA	POOL #0AS1587	4.500% 01/01/2044 DD 12/01/13	110,580.64	109,334.11	101,654.14
3138WBLL7	FNMA	POOL #0AS2130	4.500% 04/01/2044 DD 03/01/14	144,191.87	143,885.60	133,718.95
3138WCAD5	FNMA	POOL #0AS2703	4.000% 06/01/2044 DD 05/01/14	545,179.17	546,448.15	518,215.76
3138WCRD7	FNMA	POOL #0AS3183	4.500% 08/01/2044 DD 07/01/14	168,897.64	166,698.19	154,968.62
3138WCSE4	FNMA	POOL #0AS3216	4.000% 09/01/2044 DD 08/01/14	360,641.03	356,474.40	339,028.02
3138WCV83	FNMA	POOL #0AS3338	3.000% 09/01/2029 DD 08/01/14	67,298.15	67,039.44	65,268.70
3138WCZ71	FNMA	POOL #0AS3465	3.000% 10/01/2029 DD 09/01/14	78,455.06	77,697.33	75,642.13
3138WDMF5	FNMA	POOL #0AS3957	4.000% 12/01/2044 DD 11/01/14	223,695.89	221,065.71	210,220.43
3138WDT35	FNMA	POOL #0AS4169	4.000% 12/01/2044 DD 12/01/14	379,729.41	377,817.81	359,241.43
3138WEAR0	FNMA	POOL #0AS4515	4.000% 02/01/2045 DD 02/01/15	275,706.75	272,918.46	259,526.87
3138WEGR4	FNMA	POOL #0AS4707	3.500% 04/01/2045 DD 03/01/15	69,616.10	69,507.83	67,567.95
3138WEJX8	FNMA	POOL #0AS4777	3.500% 04/01/2045 DD 03/01/15	545,594.53	542,801.57	529,221.74
3138WEP86	FNMA	POOL #0AS4946	2.500% 05/01/2030 DD 04/01/15	113,991.05	113,156.45	112,879.89
3138WEYJ2	FNMA	POOL #0AS5212	4.000% 06/01/2045 DD 05/01/15	84,841.78	83,713.34	79,593.58
3138WFF27	FNMA	POOL #0AS5584	2.500% 08/01/2030 DD 07/01/15	170,173.94	168,031.01	167,620.34
3138WFFJ2	FNMA	POOL #0AS5669	4.000% 08/01/2045 DD 07/01/15	405,469.10	398,651.41	376,797.17
3138WFKJ4	FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	245,963.74	244,031.72	237,933.49
3138WFRS7	FNMA	POOL #0AS5896	2.500% 10/01/2030 DD 09/01/15	102,400.49	101,306.93	101,058.32
3138WFBZ5	FNMA	POOL #0AS6137	3.500% 11/01/2045 DD 10/01/15	599,615.55	593,565.70	578,727.13
3138WF5Y8	FNMA	POOL #0AS6262	3.500% 11/01/2045 DD 11/01/15	872,267.36	855,980.20	834,478.78
3138WF6Y7	FNMA	POOL #0AS6286	4.000% 12/01/2045 DD 11/01/15	160,255.62	157,337.36	149,581.56
3138WGCY8	FNMA	POOL #0AS6386	3.000% 12/01/2045 DD 12/01/15	315,833.81	312,064.16	313,786.85
3138WGKR4	FNMA	POOL #0AS6603	3.500% 02/01/2046 DD 01/01/16	314,660.76	307,737.59	300,000.58
3138WGVV2	FNMA	POOL #0AS6923	3.500% 04/01/2046 DD 03/01/16	158,925.60	154,656.51	150,779.95
3138WHGL0	FNMA	POOL #0AS7402	4.000% 06/01/2046 DD 05/01/16	132,748.78	130,511.45	124,046.17
3138WHUW0	FNMA	POOL #0AS7796	3.000% 08/01/2046 DD 07/01/16	74,591.13	71,500.37	71,895.07
3138WJN53	FNMA	POOL #0AS8511	2.500% 12/01/2031 DD 12/01/16	77,059.57	75,185.25	75,000.00
3138WMMH7	FNMA	POOL #0AT0238	2.500% 03/01/2043 DD 03/01/13	48,526.49	51,121.85	53,445.11
3138WNNX7	FNMA	POOL #0AT1586	3.000% 06/01/2043 DD 05/01/13	72,344.13	72,151.26	72,172.19
3138WPGY4	FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	1,641,507.19	1,715,799.13	1,716,296.86
3138WPLH5	FNMA	POOL #0AT2127	3.000% 04/01/2043 DD 03/01/13	3,257,089.12	3,385,621.97	3,386,604.09
3138WQA36	FNMA	POOL #0AT2725	3.000% 05/01/2043 DD 05/01/13	266,184.40	265,071.77	265,148.67
3138WRP0B	FNMA	POOL #0AT4017	3.000% 04/01/2043 DD 04/01/13	374,622.62	373,627.45	373,732.09
3138WRP38	FNMA	POOL #0AT4041	3.000% 04/01/2043 DD 04/01/13	343,315.85	336,783.21	336,880.90
3138WR6K1	FNMA	POOL #0AT4473	3.000% 07/01/2043 DD 07/01/13	18,701.84	19,768.46	19,773.99
3138WTUP9	FNMA	POOL #0AT5989	3.000% 05/01/2043 DD 05/01/13	144,312.86	143,147.07	143,188.59
3138WTUT1	FNMA	POOL #0AT5993	3.000% 05/01/2043 DD 05/01/13	157,804.69	161,747.30	161,792.61
3138WVCT6	FNMA	POOL #0AT7281	2.000% 09/01/2028 DD 09/01/13	258,522.54	258,754.99	264,135.43
3138WVNH0	FNMA	POOL #0AT7591	3.500% 06/01/2043 DD 05/01/13	321,089.81	324,613.55	314,938.64
3138WVPE5	FNMA	POOL #0AT7620	3.000% 06/01/2043 DD 05/01/13	459,833.72	460,275.72	460,409.24
3138WXXY8	FNMA	POOL #0AT9694	VAR RT 05/01/2043 DD 06/01/13	184,295.64	185,204.77	182,259.46
3138WZ3K6	FNMA	POOL #0AU0801	2.500% 08/01/2028 DD 08/01/13	348,636.27	349,808.93	348,745.26
3138X0Y28	FNMA	POOL #0AU1628	3.000% 07/01/2043 DD 07/01/13	115,308.33	118,383.60	118,416.76
3138X0Y36	FNMA	POOL #0AU1629	3.000% 07/01/2043 DD 07/01/13	292,401.69	295,409.47	295,495.16
3138X1AD8	FNMA	POOL #0AU1803	3.000% 08/01/2043 DD 07/01/13	446,200.70	453,084.40	453,211.30
3138X1MG8	FNMA	POOL #0AU2158	3.500% 08/01/2043 DD 07/01/13	454,312.32	446,244.56	432,936.10
3138X14D5	FNMA	POOL #0AU2619	2.500% 08/01/2028 DD 08/01/13	393,073.82	395,625.04	394,414.18
3138X2DM3	FNMA	POOL #0AU2807	3.000% 08/01/2043 DD 08/01/13	20,595.10	21,633.64	21,639.91
3138X2HC1	FNMA	POOL #0AU2926	3.000% 08/01/2043 DD 08/01/13	140,895.55	148,001.80	148,043.25
3138X2WP5	FNMA	POOL #0AU3353	3.000% 08/01/2043 DD 07/01/13	267,329.20	282,575.22	282,654.36
3138X3EH1	FNMA	POOL #0AU3735	3.000% 08/01/2043 DD 08/01/13	294,574.43	308,217.27	308,303.59
3138X3VX7	FNMA	POOL #0AU4229	4.500% 09/01/2043 DD 09/01/13	56,199.33	55,951.56	52,021.35
3138X34F6	FNMA	POOL #0AU4421	2.000% 10/01/2028 DD 09/01/13	53,554.56	53,608.19	54,717.31
3138X4EV8	FNMA	POOL #0AU4647	3.500% 09/01/2043 DD 08/01/13	148,327.82	152,076.53	147,543.98
3138X8FU0	FNMA	POOL #0AU8278	4.000% 09/01/2043 DD 09/01/13	1,378,230.54	1,377,263.58	1,308,899.75
3138X9TK5	FNMA	POOL #0AU9553	4.000% 10/01/2043 DD 10/01/13	157,685.64	155,816.39	148,235.62
3138XC5H6	FNMA	POOL #0AV1419	4.000% 11/01/2043 DD 11/01/13	93,704.99	91,879.81	87,370.62
3138XC2H4	FNMA	POOL #0AV1675	3.500% 07/01/2026 DD 10/01/13	136,517.16	134,596.08	129,194.46
3138XEJD1	FNMA	POOL #0AV2959	4.500% 12/01/2043 DD 11/01/13	67,583.13	66,637.91	61,402.15
3138XH97	FNMA	POOL #0AV6103	4.000% 01/01/2044 DD 12/01/13	17,133.64	16,884.73	16,057.30
3138XL2B7	FNMA	POOL #0AV8869	4.500% 11/01/2044 DD 11/01/14	23,203.30	23,073.90	21,412.51
3138XR4M8	FNMA	POOL #0AW2627	3.000% 09/01/2029 DD 09/01/14	72,548.07	72,279.74	70,360.31
3138XVHW3	FNMA	POOL #0AW5644	3.000% 06/01/2029 DD 06/01/14	141,581.64	141,042.86	137,312.10
3138Y2EP4	FNMA	POOL #0AX1041	3.000% 09/01/2029 DD 09/01/14	184,272.86	182,918.01	178,095.19
3138Y3U58	FNMA	POOL #0AX2403	2.500% 09/01/2029 DD 08/01/14	215,152.40	212,784.83	212,266.90
3138Y3XQ9	FNMA	POOL #0AX2486	3.500% 10/01/2044 DD 10/01/14	518,255.29	514,751.76	501,942.19
3138Y3XV8	FNMA	POOL #0AX2491	4.000% 10/01/2044 DD 10/01/14	27,898.70	27,524.37	26,169.08
3138Y5YH3	FNMA	POOL #0AX4311	3.000% 02/01/2045 DD 02/01/15	63,728.97	63,418.71	63,768.81
3138Y6LV4	FNMA	POOL #0AX4839	3.500% 11/01/2044 DD 11/01/14	432,446.63	429,141.89	418,454.56
3138Y9DH8	FNMA	POOL #0AX7303	4.000% 12/01/2044 DD 12/01/14	475,719.00	468,300.92	445,279.95
3138Y9NP9	FNMA	POOL #0AX7597	3.000% 01/01/2030 DD 01/01/15	565,775.14	559,418.85	544,669.21
3138Y9XE3	FNMA	POOL #0AX7876	3.000% 11/01/2029 DD 11/01/14	99,200.56	98,367.21	95,773.66
3138YD6Z7	FNMA	POOL #0AY0887	2.500% 02/01/2030 DD 01/01/15	72,790.99	71,134.67	70,961.52
3138YGCU4	FNMA	POOL #0AY2782	3.500% 02/01/2045 DD 02/01/15	367,311.46	358,416.47	349,456.41
3138YGF4	FNMA	POOL #0AY3377	3.500% 04/01/2045 DD 04/01/15	127,897.46	125,399.23	122,241.73
3138YHH52	FNMA	POOL #0AY3851	4.500% 02/01/2045 DD 03/01/15	71,334.21	70,814.63	65,828.76
3138YHU24	FNMA	POOL #0AY4200	3.000% 05/01/2045 DD 05/01/15	260,798.02	258,477.73	259,904.61
3138YLBG5	FNMA	POOL #0AY6338	2.500% 03/01/2030 DD 03/01/15	188,308.11	184,023.23	183,575.31
3138YR5Y0	FNMA	POOL #0AZ0862	3.500% 07/01/2045 DD 07/01/15	609,991.18	602,786.98	587,677.79
3138YT6G4	FNMA	POOL #0AZ2670	4.000% 10/01/2045 DD 10/01/15	272,927.39	269,646.80	256,345.06
3138YUS44	FNMA	POOL #0AZ3238	2.500% 07/01/2030 DD 07/01/15	22,851.03	22,704.78	22,649.29

3138YVLG2	FNMA	POOL #0AZ3926	4.000%	10/01/2045	DD	10/01/15	226,718.33	225,739.08	214,589.04
3138YYZM8	FNMA	POOL #0AZ7047	4.000%	08/01/2045	DD	08/01/15	503,724.68	497,217.93	472,703.52
3140E0XR1	FNMA	POOL #0AZ7887	3.500%	06/01/2026	DD	08/01/15	2,352,178.22	2,317,964.72	2,221,655.94
3140E9HE9	FNMA	POOL #0BA4728	2.500%	12/01/2030	DD	12/01/15	85,069.39	84,160.06	83,954.38
3140EA4A8	FNMA	POOL #0BA6216	4.500%	11/01/2045	DD	12/01/15	25,826.27	25,514.74	23,501.81
3140EBD40	FNMA	POOL #0BA6422	3.000%	02/01/2046	DD	02/01/16	33,370.87	32,526.95	32,706.50
3140EBEE7	FNMA	POOL #0BA6432	2.500%	03/01/2031	DD	02/01/16	110,961.21	109,858.72	109,591.32
3140EU7E0	FNMA	POOL #0BC0157	3.500%	01/01/2046	DD	01/01/16	74,635.08	74,492.91	72,439.26
3140EVGN1	FNMA	POOL #0BC1104	3.000%	02/01/2046	DD	01/01/16	24,343.14	23,773.05	23,904.29
3140EWCV5	FNMA	POOL #0BC1883	3.500%	01/01/2046	DD	01/01/16	45,402.51	44,147.24	43,041.93
3140EYXE6	FNMA	POOL #0BC4276	3.000%	04/01/2046	DD	03/01/16	105,123.11	102,464.66	103,030.30
3140F0NQ3	FNMA	POOL #0BC4898	3.500%	02/01/2046	DD	03/01/16	143,433.44	139,565.80	136,076.79
3140F1UZ3	FNMA	POOL #0BC5999	3.500%	05/01/2046	DD	04/01/16	121,714.07	118,484.99	115,497.08
3140F2E48	FNMA	POOL #0BC6454	2.500%	04/01/2046	DD	04/01/16	78,208.52	74,571.70	78,288.04
3140F3PT9	FNMA	POOL #0BC7633	3.500%	06/01/2046	DD	05/01/16	49,871.71	48,596.87	47,369.99
3140F4GH3	FNMA	POOL #0BC8299	4.000%	04/01/2046	DD	05/01/16	133,769.69	131,525.16	125,000.15
3140F5C50	FNMA	POOL #0BC9080	3.500%	12/01/2046	DD	12/01/16	232,453.13	231,495.75	225,000.00
3140F5CV3	FNMA	POOL #0BC9083	3.000%	12/01/2046	DD	12/01/16	249,638.67	248,627.50	250,000.00
3140F5R47	FNMA	POOL #0BC9506	2.500%	09/01/2046	DD	09/01/16	689,474.42	663,106.86	696,219.04
3140FCWJ3	FNMA	POOL #0BD5148	3.000%	11/01/2046	DD	11/01/16	308,297.51	298,353.61	300,000.61
3140FCXC7	FNMA	POOL #0BD5174	2.500%	08/01/2046	DD	09/01/16	49,784.42	47,621.30	49,999.26
3140FDAQ9	FNMA	POOL #0BD5414	2.000%	11/01/2031	DD	11/01/16	50,076.36	48,420.96	49,682.40
3140FDP91	FNMA	POOL #0BD5847	3.000%	09/01/2046	DD	09/01/16	181,316.15	174,144.06	175,105.39
3140FD3B0	FNMA	POOL #0BD6193	3.000%	09/01/2046	DD	09/01/16	52,487.28	50,263.20	50,540.67
31417YRB5	FNMA	POOL #0MA0481	4.500%	08/01/2030	DD	07/01/10	120,607.05	120,229.60	111,673.20
31417YUM7	FNMA	POOL #0MA0587	4.000%	12/01/2030	DD	11/01/10	142,438.31	141,491.93	133,646.86
31417YW78	FNMA	POOL #0MA0669	3.500%	03/01/2026	DD	02/01/11	78,246.42	81,072.40	77,712.13
31417YZF7	FNMA	POOL #0MA0741	4.000%	05/01/2021	DD	04/01/11	535,127.50	514,029.47	497,998.89
31417Y6Q5	FNMA	POOL #0MA0878	4.000%	10/01/2031	DD	09/01/11	199,474.25	198,439.69	187,080.18
31418ADX3	FNMA	POOL #0MA1017	4.500%	02/01/2042	DD	02/01/12	91,476.85	91,434.94	84,651.80
31418AGR3	FNMA	POOL #0MA1107	3.500%	07/01/2032	DD	06/01/12	156,918.14	153,539.25	147,622.54
31418AJJ8	FNMA	POOL #0MA1164	3.500%	09/01/2042	DD	08/01/12	837,919.61	814,013.36	789,530.04
31418AKP2	FNMA	POOL #0MA1201	3.500%	10/01/2032	DD	09/01/12	89,868.63	87,957.41	84,557.35
31418AL48	FNMA	POOL #0MA1246	3.000%	11/01/2027	DD	10/01/12	74,860.87	73,916.68	71,862.84
31418ANZ7	FNMA	POOL #0MA1307	3.000%	01/01/2033	DD	12/01/12	199,885.13	194,535.95	190,650.50
31418AQJ0	FNMA	POOL #0MA1356	3.500%	02/01/2043	DD	01/01/13	929,469.93	929,096.10	900,758.25
31418ARM2	FNMA	POOL #0MA1391	4.000%	03/01/2043	DD	02/01/13	2,011,050.47	1,995,497.81	1,879,760.93
31418ARX8	FNMA	POOL #0MA1401	3.000%	04/01/2033	DD	03/01/13	139,749.18	135,540.70	132,837.45
31418ATC2	FNMA	POOL #0MA1446	3.500%	05/01/2033	DD	04/01/13	22,988.68	23,275.55	22,370.01
31418ATV0	FNMA	POOL #0MA1463	3.500%	06/01/2043	DD	05/01/13	2,216,041.15	2,215,214.32	2,147,586.81
31418AVD7	FNMA	POOL #0MA1511	2.500%	07/01/2033	DD	06/01/13	66,053.32	68,746.42	70,292.86
31418AXN3	FNMA	POOL #0MA1584	3.500%	09/01/2033	DD	08/01/13	30,776.31	31,286.35	30,076.08
31418AYE2	FNMA	POOL #0MA1608	3.500%	10/01/2033	DD	09/01/13	95,530.92	96,030.28	92,300.42
31418AZS0	FNMA	POOL #0MA1652	3.500%	11/01/2033	DD	10/01/13	65,221.64	65,709.44	63,159.08
31418A4S4	FNMA	POOL #0MA1732	3.500%	01/01/2024	DD	12/01/13	1,172,233.10	1,155,725.50	1,108,822.31
31418A6X1	FNMA	POOL #0MA1785	3.500%	02/01/2044	DD	01/01/14	425,091.39	430,882.26	418,133.38
31418BJX5	FNMA	POOL #0MA2077	3.500%	11/01/2034	DD	10/01/14	143,712.35	141,774.27	136,452.62
31418BJ98	FNMA	POOL #0MA2087	3.000%	11/01/2034	DD	10/01/14	33,851.52	32,747.75	32,253.94
31418BKF2	FNMA	POOL #0MA2093	3.000%	11/01/2029	DD	10/01/14	42,755.62	42,397.67	41,278.61
31418BLF1	FNMA	POOL #0MA2125	3.500%	12/01/2044	DD	11/01/14	448,560.40	438,617.61	427,502.55
31418BL79	FNMA	POOL #0MA2149	3.000%	01/01/2030	DD	12/01/14	149,460.27	147,139.28	143,259.80
31418BRH1	FNMA	POOL #0MA2287	3.000%	06/01/2035	DD	05/01/15	142,043.83	140,184.64	138,310.53
31418BSJ6	FNMA	POOL #0MA2320	3.000%	07/01/2035	DD	06/01/15	86,289.45	85,430.56	84,287.62
31418BSK3	FNMA	POOL #0MA2321	3.500%	07/01/2035	DD	06/01/15	88,956.16	88,356.73	85,023.80
31418BS23	FNMA	POOL #0MA2336	3.500%	07/01/2025	DD	06/01/15	1,496,291.60	1,470,877.32	1,408,481.58
31418BTK2	FNMA	POOL #0MA2353	3.000%	08/01/2035	DD	07/01/15	88,440.79	86,502.55	85,346.96
31418BT55	FNMA	POOL #0MA2371	4.000%	08/01/2045	DD	07/01/15	302,795.51	297,213.02	282,532.62
31418BVH6	FNMA	POOL #0MA2415	4.000%	10/01/2045	DD	09/01/15	187,242.47	184,095.82	174,999.35
31418BVK9	FNMA	POOL #0MA2417	3.500%	10/01/2035	DD	09/01/15	62,866.55	62,690.91	60,330.77
31418BWE2	FNMA	POOL #0MA2444	3.000%	11/01/2045	DD	10/01/15	137,209.37	136,541.42	137,295.18
31418BWG7	FNMA	POOL #0MA2446	3.000%	11/01/2035	DD	10/01/15	90,967.23	90,340.38	89,134.40
31418BYV2	FNMA	POOL #0MA2523	3.000%	02/01/2036	DD	01/01/16	91,102.42	88,839.71	87,651.16
31418BZP4	FNMA	POOL #0MA2549	3.500%	03/01/2046	DD	02/01/16	71,207.16	69,132.82	67,402.60
31418B6J0	FNMA	POOL #0MA2672	3.000%	07/01/2036	DD	06/01/16	25,297.40	24,392.34	24,064.10
31418CFE9	FNMA	POOL #0MA2864	3.500%	12/01/2046	DD	12/01/16	1,237,687.50	1,231,133.75	1,200,000.00
31418CFJ8	FNMA	POOL #0MA2868	2.500%	01/01/2032	DD	12/01/16	231,064.45	225,555.75	225,000.00
3139216L7	FNMA	GTD REMIC P/T 01-W3 B3	7.000%	09/25/2041	DD	10/01/01	61,197.18	18,613.09	70,087.34
31392CNA8	FNMA	GTD REMIC P/T 02-W1 3B4	VAR	RT 02/25/2042	DD	03/01/02	35,632.76	46,431.19	75,488.05
31392CNB6	FNMA	GTD REMIC P/T 02W1 3B5	VAR	RT 02/25/2042	DD	03/01/02	3,932.36	3,950.51	18,993.76
31392DH21	FNMA	GTD REMIC P/T 02-W6 3B3	VAR	RT 06/25/2042	DD	07/01/02	24,931.11	17,348.98	37,297.60
31392DH47	FNMA	GTD REMIC P/T 02-W6 3B5	VAR	RT 01/25/2042	DD	07/01/02	13,710.95	16,436.64	75,968.96
31392GWG6	FNMA	GTD REMIC P/T 03-W1 B3	5.750%	12/25/2042	DD	01/01/03	152,268.05	20,226.63	193,389.74
31393DUN9	FNMA	GTD REMIC P/T 03-W10 2B5	VAR	RT 06/25/2043	DD	06/01/03	10,080.60	11,380.85	64,121.06
31393AR82	FNMA	GTD REMIC P/T 03-W4 2B4	VAR	RT 10/25/2042	DD	03/01/03	14,016.88	4,459.99	33,548.88
31396Q2H1	FNMA	GTD REMIC P/T 09-76 HA	4.000%	01/25/2019	DD	08/01/09	54,785.60	52,622.39	52,270.09
31398RGK5	FNMA	GTD REMIC P/T 10-60 D	2.500%	06/25/2020	DD	05/01/10	310,334.81	303,808.31	301,891.30
31398R2V6	FNMA	GTD REMIC P/T 10-79 AY	4.000%	07/25/2025	DD	06/01/10	1,707,458.32	1,685,632.59	1,607,492.38
3136A6JA3	FNMA	GTD REMIC P/T 12-M5 A2	2.715%	02/25/2022	DD	05/01/12	361,101.57	353,773.00	350,000.00
3136AKAA1	FNMA	GTD REMIC P/T 14-33 AH	3.000%	06/25/2029	DD	05/01/14	1,927,303.70	1,908,388.37	1,851,438.13
3136AJLE4	FNMA	GTD REMIC P/T 14-M3 AB2	VAR	RT 01/25/2024	DD	03/01/14	337,508.26	334,205.98	326,625.02
3136AMKZ1	FNMA	GTD REMIC P/T 15-M1 A2	2.532%	09/25/2024	DD	01/01/15	339,335.94	342,734.00	350,000.00
999FOBZU6	FOB	ICE CCP COLLATERAL	VAR	RT 01/01/2049	DD	07/01/08	753,000.00	753,000.00	753,000.00
344177100	FOGO	DE CHAO INC					48,623.80	49,837.55	3,473.00
344419106	FOMENTO	ECONOMICO MEXICANO SAB	ADR				3,451,042.28	2,472,023.77	32,437.00
EF7745633	FONCIERE	DES REGIONS					499,761.23	598,457.28	6,841.00
344849104	FOOT	LOCKER INC					1,120,258.90	2,022,491.70	28,530.00
34531PAD3	FORD	CREDIT AUTO OWNER TR A A3	1.390%	07/15/2020	DD	01/26/16	2,422,758.71	2,418,959.40	2,420,000.00
34530QAE0	FORD	CREDIT AUTO OWNER TR A A4	1.640%	06/15/2020	DD	03/24/15	175,861.33	175,241.50	175,000.00
34532EAD7	FORD	CREDIT AUTO OWNER TR B A3	1.330%	10/15/2020	DD	04/26/16	250,859.38	249,177.50	250,000.00
34531CAD2	FORD	CREDIT AUTO OWNER TR C A3	1.220%	03/15/2021	DD	10/25/16	2,001,220.31	2,003,314.80	2,020,000.00
345370CQ1	FORD	MOTOR CO	4.750%	01/15/2043	DD	01/08/13	48,202.50	47,470.50	50,000.00
345370CA6	FORD	MOTOR CO	7.450%	07/16/2031	DD	07/16/99	732,326.05	727,929.00	580,000.00
345370860	FORD	MOTOR CO					9,569,393.27	10,024,450.34	826,418.00

345370CR9	FORD MOTOR CO	4.346% 12/08/2026 DD 12/08/16	100,054.00	101,050.00	100,000.00
345397WW9	FORD MOTOR CREDIT CO LLC	3.664% 09/08/2024 DD 09/08/14	1,034,350.00	975,760.00	1,000,000.00
345397XU2	FORD MOTOR CREDIT CO LLC	4.389% 01/08/2026 DD 01/08/16	1,000,000.00	1,013,480.00	1,000,000.00
34540UAA7	FORD MOTOR CREDIT CO LLC	2.375% 01/16/2018 DD 01/11/13	1,152,691.00	1,155,140.50	1,150,000.00
345397XE8	FORD MOTOR CREDIT CO LLC	VAR RT 03/27/2017 DD 03/27/15	1,200,000.00	1,200,924.00	1,200,000.00
345397XJ7	FORD MOTOR CREDIT CO LLC	VAR RT 06/15/2018 DD 06/16/15	1,685,000.00	1,689,060.85	1,685,000.00
345397VU4	FORD MOTOR CREDIT CO LLC	5.875% 08/02/2021 DD 08/01/11	2,025,747.30	1,954,734.90	1,770,000.00
345397VP5	FORD MOTOR CREDIT CO LLC	6.625% 08/15/2017 DD 08/04/10	2,433,690.00	2,163,903.00	2,100,000.00
345397VR1	FORD MOTOR CREDIT CO LLC	5.750% 02/01/2021 DD 02/07/11	3,214,624.00	3,070,424.00	2,800,000.00
345397XT5	FORD MOTOR CREDIT CO LLC	2.943% 01/08/2019 DD 01/08/16	4,104,120.00	4,045,640.00	4,000,000.00
345605109	FOREST CITY REALTY TRUST INC		1,988,679.41	2,160,482.80	103,670.00
346233109	FORESTAR GROUP INC		281,024.00	292,001.50	21,955.00
346375108	FORMFACTOR INC		293,890.40	291,289.60	26,008.00
346563109	FORRESTER RESEARCH INC		58,701.45	61,719.15	1,437.00
34960W106	FORTERRA INC		58,400.85	64,806.72	2,992.00
Q3930AAC2	FORTESCUE 11/13 COV-LITE TL		345,166.70	368,490.65	367,755.14
AA6086257	FORTESCUE METALS GROUP LTD		1,132,670.75	1,328,211.74	311,425.00
34959E109	FORTINET INC		896,964.46	996,008.16	33,068.00
NC2347200	FORTIS INC		2,402,222.85	2,350,425.38	76,026.00
34959J108	FORTIVE CORP		2,235,017.43	3,431,998.22	63,994.00
34960Q109	FORTRESS BIOTECH INC		13,131.30	13,689.00	5,070.00
SF5579559	FORTUM OYJ		1,625,974.59	1,314,476.86	85,535.00
34964C106	FORTUNE BRANDS HOME & SECURITY		1,050,046.92	1,726,704.54	32,299.00
34984V100	FORUM ENERGY TECHNOLOGIES INC		819,407.75	912,758.00	41,489.00
349853101	FORWARD AIR CORP		208,959.20	203,923.52	4,304.00
34988V106	FOSSIL GROUP INC		995,123.71	749,603.82	28,987.00
FHB1Z7FX2	FOSUN INTERNATIONAL LTD		950,427.66	1,957,186.43	1,382,000.00
350465100	FOUNDATION MEDICINE INC		44,122.20	34,479.60	1,948.00
35086T109	FOUR CORNERS PROPERTY TRUST IN		366,601.14	403,792.56	19,678.00
35138V102	FOX FACTORY HOLDING CORP		73,826.40	89,854.50	3,238.00
35177PAL1	FRANCE TELECOM SA NT	VAR RT 03/01/2031 DD 09/01/01	83,735.40	90,211.20	60,000.00
351793104	FRANCESCA'S HOLDINGS CORP		93,771.84	99,687.87	5,529.00
NCB29NF32	FRANCO-NEVADA CORP		1,767,199.79	2,067,985.98	34,545.00
353469109	FRANKLIN COVEY CO		54,420.30	52,974.35	2,629.00
353514102	FRANKLIN ELECTRIC CO INC		314,309.60	320,069.20	8,228.00
35352P104	FRANKLIN FINANCIAL NETWORK INC		177,555.15	216,322.65	5,169.00
354613101	FRANKLIN RESOURCES INC		2,641,593.07	3,016,273.06	76,207.00
35471R106	FRANKLIN STREET PROPERTIES COR		883,483.20	935,452.80	72,180.00
N33462107	FRANK'S INTERNATIONAL NV		146,393.67	60,232.83	4,893.00
ED7107557	FRAPORT AG FRANKFURT AIRPORT S		522,320.10	546,656.45	9,227.00
356108100	FRED'S INC		223,899.72	434,229.76	23,396.00
35671DBJ3	FREEPORT-MCMORAN INC	5.400% 11/14/2034 DD 11/14/14	502,962.50	516,600.00	615,000.00
35671DAU9	FREEPORT-MCMORAN INC	3.550% 03/01/2022 DD 02/13/12	813,187.50	920,700.00	990,000.00
35671D857	FREEPORT-MCMORAN INC		6,948,984.54	3,696,840.44	280,276.00
357023100	FREIGHTCAR AMERICA INC		122,792.76	125,740.46	8,422.00
AN6687981	FREIGHTWAYS LTD		3,925,738.70	5,309,858.79	1,128,131.00
30293HAE5	FREMF 2015-K48 MORT K48 B 144A	VAR RT 08/25/2048 DD 09/01/15	390,171.88	384,396.00	400,000.00
30293WAE2	FREMF 2015-K50 MORT K50 B 144A	VAR RT 10/25/2048 DD 11/01/15	451,375.72	436,531.50	450,000.00
30289HAE1	FREMF 2016-K55 MORT K55 B 144A	VAR RT 04/25/2049 DD 06/01/16	401,225.08	418,161.75	425,000.00
EF7755525	FRENCH REPUBLIC GOVERNMENT REGS	2.250% 07/25/2020	396,909.58	339,275.61	282,334.20
EF7453311	FRENCH REPUBLIC GOVERNMENT REGS	3.150% 07/25/2032	784,840.07	821,085.56	491,281.25
EFBW4Q272	FRENCH REPUBLIC GOVERNMENT REGS	0.100% 03/01/2025	1,208,840.02	1,023,298.67	1,020,164.50
EFB51LH20	FRENCH REPUBLIC GOVERNMENT REGS	1.100% 07/25/2022	2,304,819.40	2,180,367.40	1,822,387.50
EF5795176	FRENCH REPUBLIC GOVERNMENT REGS	3.400% 07/25/2029	479,429.80	460,091.82	282,804.75
EFB1TX1H7	FRENCH REPUBLIC GOVERNMENT REGS	1.800% 07/25/2040	764,179.53	776,282.28	495,407.30
ED5129074	FRESENIUS MEDICAL CARE AG & CO		3,257,252.78	3,588,672.33	42,292.00
ED4352099	FRESENIUS SE & CO KGAA		4,132,011.54	6,116,143.34	78,086.00
G36738105	FRESH DEL MONTE PRODUCE INC		1,408,948.14	1,293,722.94	21,338.00
35804HAA4	FRESH MARKET INC/THE 144A	9.750% 05/01/2023 DD 04/27/16	524,700.00	453,150.00	530,000.00
358039105	FRESHPET INC		3,754,942.40	4,330,984.70	426,698.00
EXB2QPKJ1	FRESNILLO PLC		816,334.72	571,566.76	37,884.00
35906AAP3	FRONTIER COMMUNICATIONS CORP	6.250% 09/15/2021 DD 09/17/14	874,107.07	833,800.00	880,000.00
35906A108	FRONTIER COMMUNICATIONS CORP		1,221,261.15	893,702.42	264,409.00
17453BAJ0	FRONTIER COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	1,616,433.88	1,388,722.50	1,629,000.00
G3682E192	FRONTLINE LTD/BERMUDA		341,940.13	319,473.63	44,933.00
30292L107	FRP HOLDINGS INC		136,004.75	134,400.50	3,565.00
FZ6353418	FRUTAROM INDUSTRIES LTD		308,785.10	294,370.96	5,748.00
302635AA5	FS INVESTMENT CORP	4.000% 07/15/2019 DD 07/14/14	150,580.50	150,387.00	150,000.00
30281V108	FTD COS INC		258,815.70	287,653.44	12,066.00
302941109	FTI CONSULTING INC		1,146,973.20	1,202,734.40	26,680.00
30283WAB0	FTS INTERNATIONAL INC	6.250% 05/01/2022 DD 04/16/14	1,091,126.13	937,900.00	1,130,000.00
ED4354350	FUCHS PETROLUB SE		621,895.36	645,000.64	15,334.00
35952H502	FUELCCELL ENERGY INC		62,136.40	35,077.00	20,044.00
FHB1P1JS3	FUFENG GROUP LTD		254,883.40	209,342.01	426,000.00
FJ6356367	FUJI ELECTRIC CO LTD		561,729.36	706,614.67	136,000.00
FJ6356409	FUJI HEAVY INDUSTRIES LTD		2,703,262.19	4,856,487.48	118,700.00
FJ6356524	FUJIFILM HOLDINGS CORP		2,624,118.94	3,235,894.13	85,100.00
FJ6356946	FUJITSU LTD		1,701,822.35	2,004,715.63	360,000.00
FJB1TK1Y9	FUKUOKA FINANCIAL GROUP INC		641,242.30	707,514.92	159,000.00
359664109	FULGENT GENETICS INC		2,763.04	3,216.46	278.00
FAB8X9CB1	FULGENT SUN INTERNATIONAL HOLD		1,877,697.77	2,577,678.47	1,288,000.00
360271100	FULTON FINANCIAL CORP		2,102,771.50	2,227,160.80	118,466.00
36116M106	FUTUREFUEL CORP		233,971.20	240,192.00	17,280.00
361268105	G&K SERVICES INC		519,202.60	522,180.30	5,414.00
EXB01FLG9	G4S PLC		990,093.63	750,696.17	258,524.00
362420AB7	GABON GOVERNMENT INTERNAT 144A	6.375% 12/12/2024 DD 12/12/13	178,982.71	191,357.52	206,000.00
362420AC5	GABON GOVERNMENT INTERNAT 144A	6.950% 06/16/2025 DD 06/16/15	315,184.38	315,959.02	338,000.00
NAB29VGC7	GABON GOVERNMENT INTERNAT REGS	8.200% 12/12/2017	206,100.00	186,442.20	180,000.00
36143WAQ4	GAHR COMMERCIAL M NRF CFX 144A	VAR RT 12/15/2034 DD 02/01/15	472,330.12	477,384.50	475,000.00
36143WAU5	GAHR COMMERCIAL M NRF EFX 144A	VAR RT 12/15/2034 DD 02/01/15	1,671,455.08	1,701,297.50	1,750,000.00
36143WAW1	GAHR COMMERCIAL M NRF FFX 144A	VAR RT 12/15/2034 DD 02/01/15	513,244.87	528,702.20	559,000.00
36269P104	GAIA INC		19,682.55	17,827.65	2,061.00
36268W100	GAIN CAPITAL HOLDINGS INC		141,043.75	148,490.86	22,567.00

FL6073132	GAJAH TUNGGAL TBK PT		378,373.60	281,959.55	3,550,200.00
FH6465873	GALAXY ENTERTAINMENT GROUP LTD		1,428,994.55	1,892,030.98	434,000.00
ES7552577	GALENICA AG		1,079,696.25	829,798.79	734.00
EPB1FW752	GALP ENERGIA SGPS SA		2,809,652.65	3,035,602.13	202,821.00
361438104	GAMCO INVESTORS INC		80,528.28	80,035.99	2,591.00
36467W109	GAMESTOP CORP		7,110,804.87	6,300,399.72	249,422.00
36467J108	GAMING AND LEISURE PROPERTIES		4,204,644.70	3,954,205.56	129,138.00
36473H104	GANNETT CO INC		773,423.84	788,859.82	81,242.00
364760108	GAP INC/THE		1,010,019.92	1,057,193.28	47,112.00
H2906T109	GARMIN LTD		1,152,243.34	1,286,682.15	26,535.00
366651107	GARTNER INC		914,232.66	1,709,700.12	16,916.00
EE5650424	GAS NATURAL SDG SA		1,224,196.44	1,221,199.95	64,646.00
G37585109	GASLOG LTD		452,464.00	455,291.90	28,279.00
36740UAB8	GATES GLOBAL 7/14 (USD)	COV-LITE TL	935,331.40	946,156.30	946,156.30
361448AQ6	GATX CORP	3.900% 03/30/2023 DD 03/19/13	151,483.50	149,784.00	150,000.00
361448103	GATX CORP		1,446,193.26	1,740,066.06	28,257.00
36155WAK2	GCI INC	6.875% 04/15/2025 DD 04/01/15	612,053.29	614,075.00	605,000.00
FHB28XTR1	GCL-POLY ENERGY HOLDINGS LTD		5,057,378.24	2,385,110.57	19,884,000.00
36164Y101	GCP APPLIED TECHNOLOGIES INC		3,070,205.26	4,971,728.25	185,859.00
36164QMS4	GE CAPITAL INTERNATIONAL FUNDI	2.342% 11/15/2020 DD 05/15/16	793,784.45	799,616.00	800,000.00
36164QNA2	GE CAPITAL INTERNATIONAL FUNDI	4.418% 11/15/2035 DD 05/15/16	2,832,854.37	2,864,985.94	2,734,000.00
3682BQPK6	GE COML MTG CORP 05-C3 J 144A	VAR RT 07/10/2045 DD 08/01/05	450,196.85	303,205.68	484,199.43
ED4557101	GEA GROUP AG		1,185,825.86	1,349,089.71	33,457.00
ESB1WGG94	GEBERIT AG		2,065,215.26	2,948,791.66	7,342.00
EF7742465	GECINA SA		1,066,802.40	1,261,963.97	9,102.00
EFB011JK3	GEMALTO NV		393,443.09	360,305.13	6,220.00
ENB9MS8P6	GEMALTO NV		545,237.32	496,201.57	8,566.00
368678108	GENCOR INDUSTRIES INC		79,102.80	85,062.60	5,418.00
Y26889108	GENER8 MARITIME INC		115,170.21	121,976.96	27,227.00
368736104	GENERAC HOLDINGS INC		4,521,438.48	4,455,815.28	109,372.00
369300108	GENERAL CABLE CORP		161,622.00	171,049.95	8,979.00
369385109	GENERAL COMMUNICATION INC		64,195.57	75,718.85	3,893.00
369550108	GENERAL DYNAMICS CORP		19,953,672.92	27,084,656.22	156,867.00
369604BG7	GENERAL ELECTRIC CO	3.375% 03/11/2024 DD 03/11/14	101,079.00	102,783.00	100,000.00
36962G5J9	GENERAL ELECTRIC CO	4.650% 10/17/2021 DD 10/17/11	116,084.07	116,275.64	106,000.00
36962GXZ2	GENERAL ELECTRIC CO	6.750% 03/15/2032 DD 03/20/02	181,764.00	199,669.50	150,000.00
36962G6S8	GENERAL ELECTRIC CO	3.100% 01/09/2023 DD 01/08/13	236,880.25	238,167.80	235,000.00
369604BD4	GENERAL ELECTRIC CO	2.700% 10/09/2022 DD 10/09/12	245,345.00	249,955.00	250,000.00
36962G3U6	GENERAL ELECTRIC CO	5.625% 05/01/2018 DD 04/21/08	352,945.67	343,005.00	325,000.00
36962G3P7	GENERAL ELECTRIC CO	5.875% 01/14/2038 DD 01/14/08	539,741.46	541,167.90	430,000.00
369604103	GENERAL ELECTRIC CO		44,519,564.22	61,939,412.80	1,960,108.00
370023103	GENERAL GROWTH PROPERTIES INC		9,162,657.93	10,715,895.42	428,979.00
370334BT0	GENERAL MILLS INC	3.650% 02/15/2024 DD 01/28/14	50,148.00	51,978.00	50,000.00
370334BH6	GENERAL MILLS INC	5.650% 02/15/2019 DD 02/03/09	91,191.00	80,635.50	75,000.00
370334104	GENERAL MILLS INC		5,997,455.62	7,750,034.82	125,466.00
37045VAH3	GENERAL MOTORS CO	5.000% 04/01/2035 DD 11/12/14	49,125.50	48,756.00	50,000.00
37045VAJ9	GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	73,668.00	72,293.25	75,000.00
37045VAK6	GENERAL MOTORS CO	6.600% 04/01/2036 DD 02/23/16	266,678.17	262,892.30	230,000.00
37045VAD2	GENERAL MOTORS CO	3.500% 10/02/2018 DD 04/02/14	1,032,500.00	1,019,900.00	1,000,000.00
37045V100	GENERAL MOTORS CO		9,041,655.52	10,393,538.48	298,322.00
37045XBP0	GENERAL MOTORS FINANCIAL CO IN	2.350% 10/04/2019 DD 10/06/16	99,971.00	98,825.00	100,000.00
37045XBB1	GENERAL MOTORS FINANCIAL CO IN	3.100% 01/15/2019 DD 10/13/15	100,653.00	101,061.00	100,000.00
37045XAQ9	GENERAL MOTORS FINANCIAL CO IN	4.375% 09/25/2021 DD 09/25/14	113,859.90	114,104.10	110,000.00
37045XBD7	GENERAL MOTORS FINANCIAL CO IN	3.700% 11/24/2020 DD 11/24/15	129,906.40	132,242.50	130,000.00
37045XAY2	GENERAL MOTORS FINANCIAL CO IN	3.200% 07/13/2020 DD 07/13/15	246,962.50	250,752.50	250,000.00
37045XBK1	GENERAL MOTORS FINANCIAL CO IN	3.700% 05/09/2023 DD 05/09/16	2,037,014.35	2,012,259.55	2,045,000.00
371532102	GENESCO INC		837,258.55	799,289.10	12,871.00
371559105	GENESE & WYOMING INC		1,107,670.89	969,865.93	13,973.00
371927104	GENESIS ENERGY LP		694,449.69	583,920.22	16,211.00
37185X106	GENESIS HEALTHCARE INC		52,958.64	64,676.50	15,218.00
372284208	GENIE ENERGY LTD		56,206.71	52,043.25	9,051.00
SD4595734	GENMAB A/S		1,601,967.60	1,915,523.12	11,512.00
372309104	GENMARK DIAGNOSTICS INC		73,006.56	71,089.92	5,808.00
37244C101	GENOMIC HEALTH INC		87,404.36	79,382.39	2,701.00
37244DAC3	GENON ENERGY INC	9.500% 10/15/2018 DD 04/15/11	2,678,216.16	1,714,184.00	2,425,000.00
G3922B107	GENPACT LTD		703,443.01	851,973.02	35,003.00
371901109	GENTEX CORP		1,025,344.05	1,264,609.94	64,226.00
37253A103	GENTHERM INC		162,610.35	178,423.35	5,271.00
FNB1VXKN2	GENTING MALAYSIA BHD		3,523,901.56	2,807,317.43	2,749,700.00
FM6366799	GENTING SINGAPORE PLC		949,538.80	582,515.06	929,900.00
372460105	GENUINE PARTS CO		2,222,483.35	2,947,409.00	30,850.00
37247D106	GENWORTH FINANCIAL INC		1,519,396.56	1,324,691.28	347,688.00
36162J106	GEO GROUP INC/THE		1,284,926.15	1,527,204.65	42,505.00
37311PAA8	GEORGIA GOVERNMENT INTERN 144A	6.875% 04/12/2021 DD 04/12/11	249,165.00	246,046.20	226,000.00
373334JP7	GEORGIA POWER CO	4.250% 12/01/2019 DD 12/15/09	64,686.60	63,695.40	60,000.00
373334JR3	GEORGIA POWER CO	5.400% 06/01/2040 DD 06/03/10	104,268.00	114,275.00	100,000.00
373298CF3	GEORGIA-PACIFIC LLC	8.000% 01/15/2024 DD 12/11/03	52,185.20	51,054.40	40,000.00
37364X109	GEOSPACE TECHNOLOGIES CORP		192,929.85	184,156.20	9,045.00
373737105	GERDAU SA	ADR	1,451,472.96	1,503,852.76	478,934.00
373865104	GERMAN AMERICAN BANCORP INC		489,816.74	516,314.54	9,814.00
374163103	GERON CORP		48,140.58	45,502.74	21,982.00
SS7698359	GETINGE AB		6,299,985.51	3,516,010.70	218,628.00
374297109	GETTY REALTY CORP		418,456.50	461,751.35	18,115.00
36170UAD3	G-FORCE 2005-RR LLC RRA B 144A	5.090% 08/22/2036 DD 02/01/05	380,471.74	377,405.31	377,405.32
374422AD5	GHANA GOVERNMENT INTERNAT 144A	10.750% 10/14/2030 DD 10/14/15	199,996.13	211,554.73	179,000.00
374422AF0	GHANA GOVERNMENT INTERNAT 144A	9.250% 09/15/2022 DD 09/15/16	222,028.51	236,251.21	221,000.00
NABYX3WL4	GHANA GOVERNMENT INTERNAT REGS	10.750% 10/14/2030	692,070.00	698,485.17	591,000.00
374689107	GIBALTAR INDUSTRIES INC		448,836.30	444,238.90	10,666.00
FA6129185	GIGABYTE TECHNOLOGY CO LTD		384,636.63	394,504.95	295,000.00
37518B102	GIGAMON INC		4,194,530.70	3,257,644.90	71,518.00
37518Q109	GIGPEAK INC		104,622.21	94,497.48	37,499.00
36237H101	G-III APPAREL GROUP LTD		298,464.63	324,480.12	10,977.00
NC2254646	GILDAN ACTIVEWEAR INC		891,061.27	1,035,753.37	40,745.00

375558BA0	GILEAD SCIENCES INC	4.500% 02/01/2045 DD 11/17/14	51,034.00	49,958.00	50,000.00
375558BK8	GILEAD SCIENCES INC	4.150% 03/01/2047 DD 09/20/16	102,952.00	94,980.00	100,000.00
375558BM4	GILEAD SCIENCES INC	2.950% 03/01/2027 DD 09/20/16	101,606.00	95,706.00	100,000.00
375558AX1	GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	102,943.50	103,837.00	100,000.00
375558BB8	GILEAD SCIENCES INC	2.550% 09/01/2020 DD 09/14/15	125,576.25	126,317.50	125,000.00
375558BD4	GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	190,688.90	196,587.30	190,000.00
375558103	GILEAD SCIENCES INC		24,795,144.88	29,573,497.80	412,980.00
ES5980614	GIVAUDAN SA		2,408,424.55	3,209,296.01	1,748.00
SNB4PHOC0	GJENSIDIGE FORSIKRING ASA		647,609.10	669,585.37	42,070.00
EX3064659	GKN PLC		1,256,229.49	1,405,107.75	342,822.00
37637Q105	GLACIER BANCORP INC		1,772,400.00	1,902,075.00	52,500.00
376536108	GLADSTONE COMMERCIAL CORP		291,711.33	310,725.90	15,459.00
377322102	GLAUKOS CORP		80,253.42	82,937.40	2,418.00
377372AE7	GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	193,434.30	197,287.50	150,000.00
EX0925282	GLAXOSMITHKLINE PLC		46,501,031.98	39,736,171.54	2,058,778.00
655422AV5	GLENCORE CANADA CORP	6.200% 06/15/2035 DD 06/08/05	1,298,737.50	1,274,800.00	1,250,000.00
98417EAN0	GLENCORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	745,612.50	742,500.00	750,000.00
EXB4T3BW4	GLENCORE PLC		10,338,416.99	10,526,045.80	3,071,437.00
37890U108	GLOBAL BLOOD THERAPEUTICS INC		42,049.80	34,622.20	2,396.00
37953G103	GLOBAL BRASS & COPPER HOLDINGS		117,993.60	140,527.10	4,097.00
37951D102	GLOBAL EAGLE ENTERTAINMENT INC		210,517.06	197,378.84	30,554.00
G3933F105	GLOBAL INDEMNITY LTD		189,413.70	222,114.73	5,813.00
FMB4KJWS7	GLOBAL LOGISTIC PROPERTIES LTD		918,600.27	765,972.17	503,000.00
37954A204	GLOBAL MEDICAL REIT INC		649,056.25	798,563.00	89,525.00
379378102	GLOBAL NET LEASE INC		902,907.18	922,945.59	117,873.00
37954FAB0	GLOBAL PARTNERS LP / GLP FINAN	6.250% 07/15/2022 DD 01/15/15	93,750.00	95,812.00	100,000.00
37940X102	GLOBAL PAYMENTS INC		1,403,725.91	2,248,953.41	32,401.00
G39300101	GLOBAL SOURCES LTD		52,197.60	50,763.60	5,736.00
FAB056382	GLOBAL UNICHIP CORP		249,035.13	236,262.37	97,000.00
379463102	GLOBAL WATER RESOURCES INC		9,657.70	11,238.50	1,235.00
378973408	GLOBALSTAR INC		109,874.13	206,422.26	130,647.00
L44385109	GLOBANT SA		142,767.45	123,895.25	3,715.00
379577208	GLOBUS MEDICAL INC		214,527.56	251,176.44	10,124.00
361844AC7	GLS AUTO RECEIVABLES 1A B 144A	4.430% 12/15/2020 DD 07/02/15	1,999,848.00	2,029,920.00	2,000,000.00
379890106	GLU MOBILE INC		157,201.00	138,622.70	71,455.00
38000Q102	GLYCOMIMETICS INC		12,013.05	10,888.50	1,785.00
36251MAB7	GM FINANCIAL AUTOMOBILE 3 A2A	1.350% 02/20/2019 DD 09/22/16	299,995.41	299,760.00	300,000.00
361849CS9	GMAC COML 1997-C2 CL H 144A	VAR RT 004/15/2029 DD 12/01/97	662,263.30	2,704,798.75	3,294,517.36
361849GN6	GMAC COMMERCIAL MORTGAGE C2I K	VAR RT 09/15/2033 DD 06/01/99	2,233,875.00	3,499,297.20	3,885,000.00
361856DR5	GMACM HOME EQUIT HE4 A2VN 144A	VAR RT 03/25/2035 DD 10/28/04	430,631.68	521,480.68	570,373.06
36185NX70	GMACM MORTGAGE LOAN TR AR1 22A	VAR RT 06/25/2034 DD 04/01/04	88,486.41	88,965.78	91,047.12
NABY9FS4	GMS INC		2,324,720.94	3,275,641.44	111,873.00
36191G107	GNC HOLDINGS INC		145,952.62	109,538.88	9,922.00
36217TQK8	GNMA POOL #0203058	8.500% 07/15/2017 DD 07/01/87	36.39	34.28	34.12
362172AD0	GNMA POOL #0209804	7.500% 03/15/2017 DD 04/01/87	41.56	41.12	41.06
362199Y39	GNMA POOL #0271730	9.000% 01/15/2020 DD 01/01/90	267.63	294.73	278.31
36220DFE4	GNMA POOL #0274765	9.500% 03/15/2019 DD 03/01/89	379.64	375.90	374.13
36220DHW2	GNMA POOL #0274845	9.000% 11/15/2019 DD 11/01/89	282.52	293.39	292.09
36220HTH3	GNMA POOL #0278752	9.000% 10/15/2019 DD 10/01/89	240.13	226.37	225.37
36220XK79	GNMA POOL #0291118	9.000% 07/15/2020 DD 07/01/90	208.14	204.93	198.72
362201UV5	GNMA POOL #0294096	9.500% 08/15/2020 DD 09/01/90	1,112.87	1,133.83	1,128.38
3622073T7	GNMA POOL #0299710	9.000% 03/15/2021 DD 03/01/91	250.49	235.10	234.04
36223DF50	GNMA POOL #0304488	9.000% 03/15/2021 DD 04/01/91	176.87	166.51	165.76
36223SPA5	GNMA POOL #0316417	7.500% 01/15/2022 DD 01/01/92	1,373.58	1,425.97	1,410.16
36223VUD6	GNMA POOL #0319280	7.500% 12/15/2021 DD 01/01/92	1,272.26	1,324.77	1,304.06
36224ETB9	GNMA POOL #0326446	7.500% 07/15/2023 DD 07/01/93	1,331.58	1,417.44	1,314.52
36224FBL3	GNMA POOL #0326843	7.000% 11/15/2022 DD 11/01/92	1,784.82	1,883.58	1,762.79
36224KEB1	GNMA POOL #0330530	7.500% 08/15/2022 DD 08/01/92	1,195.26	1,199.43	1,175.78
36224NH55	GNMA POOL #0333352	7.000% 12/15/2022 DD 12/01/92	573.82	603.52	601.66
36224XQ20	GNMA POOL #0341673	7.000% 01/15/2023 DD 01/01/93	68.28	75.27	71.00
36203AVE3	GNMA POOL #0343613	7.500% 05/15/2023 DD 05/01/93	404.09	402.11	392.91
36203BKP8	GNMA POOL #0344202	7.500% 01/15/2023 DD 01/01/93	1,087.68	1,091.27	1,054.73
36203DF21	GNMA POOL #0345885	7.000% 09/15/2023 DD 10/01/93	309.14	328.78	308.71
36203KCF9	GNMA POOL #0351170	7.000% 09/15/2023 DD 09/01/93	1,013.45	1,159.66	1,085.19
36203KKV5	GNMA POOL #0351408	6.500% 01/15/2024 DD 01/01/94	163.26	185.86	167.71
36203LBT8	GNMA POOL #0352050	7.000% 10/15/2023 DD 10/01/93	304.23	315.30	295.10
36203SL54	GNMA POOL #0357737	7.500% 02/15/2024 DD 02/01/94	677.22	704.41	701.97
36203WM70	GNMA POOL #0361382	6.500% 11/15/2023 DD 11/01/93	995.28	1,126.31	986.03
36203XLB0	GNMA POOL #0362222	7.500% 02/15/2024 DD 02/01/94	756.22	813.44	750.61
36204DXZ7	GNMA POOL #0367096	4.500% 07/15/2041 DD 07/01/11	12,208.60	12,185.46	11,231.15
36204GJM5	GNMA POOL #0369368	6.000% 12/15/2023 DD 12/01/93	4,407.45	5,113.07	4,510.35
36204MEB1	GNMA POOL #0373730	7.000% 05/15/2026 DD 05/01/96	1,678.50	1,791.64	1,745.03
36205BGL0	GNMA POOL #0385503	7.000% 04/15/2024 DD 04/01/94	1,285.72	1,425.34	1,390.88
36205CMJ6	GNMA POOL #0386561	7.000% 06/15/2024 DD 06/01/94	573.49	599.35	582.94
36205CRS1	GNMA POOL #0386697	9.000% 03/15/2025 DD 03/01/95	234.13	227.81	226.83
36205H6K0	GNMA POOL #0391574	7.000% 06/15/2024 DD 06/01/94	2,350.31	2,374.07	2,366.59
36206RTS5	GNMA POOL #0419161	6.000% 02/15/2029 DD 02/01/99	2,860.58	3,272.53	2,886.78
36207EM35	GNMA POOL #0429778	5.500% 12/15/2033 DD 12/01/03	9,850.35	11,057.18	9,667.56
36207J4D2	GNMA POOL #0433820	6.500% 06/15/2028 DD 06/01/98	2,244.51	2,575.49	2,254.71
36207UAT5	GNMA POOL #0442018	8.500% 09/15/2026 DD 10/01/96	645.88	699.31	628.04
36208XGU9	GNMA POOL #0463811	6.500% 04/15/2028 DD 04/01/98	1,588.21	1,833.36	1,605.01
36209FDN6	GNMA POOL #0470009	4.000% 09/15/2041 DD 09/01/11	1,837,524.49	1,802,757.49	1,686,285.74
36209KE53	GNMA POOL #0473656	6.000% 01/15/2029 DD 01/01/99	1,572.73	1,797.16	1,585.32
36209PM61	GNMA POOL #0477481	6.500% 10/15/2028 DD 10/01/98	1,594.35	1,840.44	1,611.22
36210AXW2	GNMA POOL #0486793	6.500% 12/15/2028 DD 12/01/98	688.78	778.23	681.31
36210RW63	GNMA POOL #0500269	6.000% 01/15/2034 DD 01/01/04	4,887.80	5,487.01	4,797.09
36210VJD4	GNMA POOL #0503460	6.000% 03/15/2029 DD 03/01/99	7,148.31	8,325.98	7,344.53
36211QWR8	GNMA POOL #0520056	7.000% 07/15/2031 DD 07/01/01	1,483.53	1,562.05	1,398.76
36212KYF4	GNMA POOL #0536310	4.500% 12/15/2019 DD 12/01/04	2,186.01	2,253.32	2,169.07
36213CY00	GNMA POOL #0550727	5.000% 11/15/2035 DD 11/01/05	5,742.95	6,505.41	5,888.31
36213D5Q7	GNMA POOL #0551755	6.000% 04/15/2017 DD 04/01/02	56.17	54.04	53.99
36213D5S3	GNMA POOL #0551757	6.500% 04/15/2032 DD 04/01/02	2,376.08	2,583.33	2,261.58
36213FME0	GNMA POOL #0553057	5.500% 02/15/2033 DD 02/01/03	5,203.66	5,884.71	5,207.71

36213FQU0	GNMA	POOL #0553167	6.000% 04/15/2033 DD 04/01/03	7,443.79	8,255.18	7,130.74
36213UZY9	GNMA	POOL #0565159	5.500% 09/15/2033 DD 09/01/03	5,390.41	5,953.31	5,271.82
36201CYE8	GNMA	POOL #0579509	5.500% 03/15/2033 DD 03/01/03	13,760.90	15,752.64	13,652.13
36200A4B2	GNMA	POOL #0595818	4.500% 08/15/2035 DD 08/01/05	137,104.76	138,886.81	128,378.99
36200DPX5	GNMA	POOL #0598138	5.500% 03/15/2033 DD 03/01/03	9,877.61	10,622.51	9,522.73
36200JUT5	GNMA	POOL #0602794	5.500% 03/15/2033 DD 03/01/03	8,032.35	8,656.65	7,694.52
36200MEN9	GNMA	POOL #0604141	6.000% 03/15/2033 DD 03/01/03	2,925.31	3,267.22	2,816.57
36200MWW9	GNMA	POOL #0604661	5.000% 10/15/2033 DD 10/01/03	11,714.08	13,098.26	11,849.23
36201YPF7	GNMA	POOL #0607122	5.500% 04/15/2034 DD 04/01/04	8,629.04	9,587.17	8,483.24
36202VTF8	GNMA	POOL #0610850	5.500% 04/15/2033 DD 04/01/03	4,283.16	4,691.67	4,170.11
36202XEE3	GNMA	POOL #0612233	6.000% 08/15/2033 DD 08/01/03	2,786.65	3,112.26	2,687.64
36290N4D1	GNMA	POOL #0613820	5.000% 07/15/2033 DD 07/01/03	9,585.90	10,425.52	9,367.80
36290QKC8	GNMA	POOL #0614191	5.000% 09/15/2033 DD 09/01/03	3,922.64	4,453.18	4,050.48
36290R2Q5	GNMA	POOL #0615583	5.000% 09/15/2033 DD 09/01/03	6,870.75	7,670.05	6,932.50
36290SFJ5	GNMA	POOL #0615869	4.500% 08/15/2033 DD 08/01/03	8,714.19	10,011.53	9,168.32
36290SKY6	GNMA	POOL #0616011	5.000% 10/15/2033 DD 10/01/03	5,094.56	5,646.44	5,102.14
36290SWW7	GNMA	POOL #0616361	5.000% 04/15/2034 DD 04/01/04	3,625.17	4,029.46	3,645.09
36290TM55	GNMA	POOL #0616980	6.000% 02/15/2036 DD 02/01/06	2,384.29	2,748.24	2,374.68
36290TTF6	GNMA	POOL #0617150	6.000% 07/15/2036 DD 07/01/06	6,302.88	7,165.25	6,228.92
36290VRF3	GNMA	POOL #0618886	5.500% 09/15/2033 DD 09/01/03	5,353.54	6,002.20	5,314.50
36290V2U7	GNMA	POOL #0619187	5.500% 01/15/2035 DD 01/01/05	3,830.87	4,237.66	3,764.40
36291AD30	GNMA	POOL #0622122	5.000% 10/15/2033 DD 10/01/03	7,435.27	8,361.00	7,565.28
36291BQD2	GNMA	POOL #0623352	6.000% 12/15/2033 DD 12/01/03	6,193.99	6,877.23	5,939.70
36291EQT1	GNMA	POOL #0626066	5.500% 02/15/2034 DD 02/01/04	3,232.20	3,616.72	3,242.27
36291KAF4	GNMA	POOL #0630106	5.500% 06/15/2034 DD 06/01/04	7,418.33	8,424.67	7,460.28
36291QHD9	GNMA	POOL #0634828	6.000% 07/15/2036 DD 07/01/06	3,743.91	4,376.72	3,782.29
36291UBB0	GNMA	POOL #0638234	5.500% 12/15/2034 DD 12/01/04	14,028.39	15,782.20	13,789.24
36291YX69	GNMA	POOL #0642501	5.000% 06/15/2035 DD 06/01/05	4,929.72	5,424.22	4,902.14
36292AWJ3	GNMA	POOL #0643349	5.000% 09/15/2035 DD 09/01/05	2,428.85	2,728.43	2,468.23
36292CKA1	GNMA	POOL #0644789	6.000% 02/15/2036 DD 02/01/06	2,315.16	2,559.54	2,257.83
36292GRW7	GNMA	POOL #0648601	5.500% 11/15/2035 DD 11/01/05	7,787.37	8,771.43	7,795.92
36292L5Q3	GNMA	POOL #0652555	5.500% 05/15/2036 DD 05/01/06	2,757.29	3,198.33	3,193.08
36292MET5	GNMA	POOL #0652746	5.500% 03/15/2036 DD 03/01/06	8,353.04	9,381.29	8,340.03
36294T3C7	GNMA	POOL #0659695	6.000% 10/15/2036 DD 10/01/06	7,236.37	8,095.83	7,141.51
36295FG57	GNMA	POOL #0669020	6.000% 05/15/2037 DD 05/01/07	2,800.43	3,133.05	2,763.73
36295KHD8	GNMA	POOL #0672628	6.000% 03/15/2038 DD 03/01/08	16,065.00	17,770.42	15,666.01
36295YDK6	GNMA	POOL #0684206	5.500% 05/15/2038 DD 05/01/08	7,433.36	8,226.68	7,359.77
36296DAU2	GNMA	POOL #0687719	5.500% 07/15/2038 DD 07/01/08	9,186.82	10,349.82	9,259.18
36296GR78	GNMA	POOL #0690910	5.500% 06/15/2038 DD 06/01/08	12,123.51	13,751.76	12,300.32
36296QH25	GNMA	POOL #0697848	5.000% 02/15/2039 DD 02/01/09	53,168.71	56,572.45	51,270.10
36296QV55	GNMA	POOL #0698236	5.000% 06/15/2039 DD 06/01/09	32,239.25	34,758.80	31,496.12
36296U5F3	GNMA	POOL #0702046	5.000% 06/15/2039 DD 06/01/09	77,315.45	83,337.95	75,556.40
36296KU77	GNMA	POOL #0704506	5.000% 05/15/2039 DD 05/01/09	230,091.27	233,102.13	211,214.02
36296XXC3	GNMA	POOL #0704575	4.500% 06/15/2039 DD 06/01/09	69,249.88	71,391.50	65,790.74
36297JPS7	GNMA	POOL #0713333	4.500% 05/15/2039 DD 05/01/09	304,398.89	311,968.87	287,391.18
3620A7HC2	GNMA	POOL #0721227	4.500% 02/15/2040 DD 02/01/10	31,062.00	31,081.26	28,727.88
3620A9TK7	GNMA	POOL #0723354	5.000% 09/15/2039 DD 09/01/09	32,487.08	33,656.35	30,506.55
3620ACV84	GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	98,826.82	106,850.25	98,476.77
3620AGH24	GNMA	POOL #0729349	4.000% 07/15/2041 DD 07/01/11	113,874.97	112,436.43	105,930.20
3620AMCJ9	GNMA	POOL #0733673	4.500% 05/15/2040 DD 05/01/10	147,132.62	157,076.51	145,181.76
3620AMJQ6	GNMA	POOL #0733871	4.500% 08/15/2040 DD 08/01/10	109,259.80	114,853.94	105,836.66
3620AM4J8	GNMA	POOL #0734425	4.000% 05/15/2041 DD 05/01/11	34,607.70	36,798.72	34,164.63
3620ARG88	GNMA	POOL #0737423	4.000% 09/15/2040 DD 09/01/10	107,599.68	114,269.16	107,582.89
3620ARZF1	GNMA	POOL #0737942	3.500% 02/15/2026 DD 02/01/11	23,821.76	23,570.17	22,390.84
3620ASAL3	GNMA	POOL #0738111	4.000% 03/15/2041 DD 03/01/11	62,822.12	61,111.41	57,441.48
3620C6PG4	GNMA	POOL #0750223	4.500% 06/15/2041 DD 06/01/11	121,494.19	121,292.19	111,831.27
36230T3N0	GNMA	POOL #0758905	3.500% 05/15/2043 DD 05/01/13	295,057.21	303,830.23	299,407.97
36176JCC2	GNMA	POOL #0767167	4.000% 07/15/2041 DD 07/01/11	39,490.59	39,301.64	36,328.85
36176JGJ3	GNMA	POOL #0767301	3.500% 04/15/2042 DD 04/01/12	175,189.22	179,357.68	171,885.80
36176VH71	GNMA	POOL #0777254	2.500% 03/15/2043 DD 03/01/13	59,042.94	59,581.68	61,333.36
36176W7E5	GNMA	POOL #0778793	3.500% 01/15/2042 DD 01/01/12	274,501.01	263,807.30	252,841.56
36176XJ59	GNMA	POOL #0779084	3.000% 04/15/2042 DD 04/01/12	386,621.73	393,666.40	387,894.53
36176XP37	GNMA	POOL #0779242	3.500% 05/15/2042 DD 05/01/12	82,118.19	78,554.17	75,489.31
36176YAD9	GNMA	POOL #0779704	4.000% 11/15/2041 DD 11/01/11	10,110.86	10,064.75	9,446.65
36225AUN8	GNMA	POOL #0780589	7.000% 06/15/2027 DD 06/01/07	713.16	810.80	713.15
36225BW46	GNMA	POOL #0781567	5.000% 02/15/2018 DD 02/01/03	667.36	672.63	650.88
36225B2X5	GNMA	POOL #0781690	6.000% 12/15/2033 DD 12/01/03	5,449.52	6,107.22	5,272.39
36241KA65	GNMA	POOL #0781829	6.000% 11/15/2034 DD 11/01/04	4,839.55	5,425.07	4,685.79
36241KDJ4	GNMA	POOL #0781905	5.000% 04/15/2035 DD 04/01/05	3,722.64	4,172.01	3,776.32
36241KFA1	GNMA	POOL #0781961	5.000% 07/15/2035 DD 07/01/05	122,607.27	123,401.97	111,635.58
36241K4Q8	GNMA	POOL #0782631	4.500% 04/15/2039 DD 04/01/09	47,289.05	48,776.88	44,956.89
36241LUR5	GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	68,539.01	68,768.71	60,662.39
36177PDH5	GNMA	POOL #0794603	3.500% 04/15/2042 DD 04/01/12	144,056.53	142,735.83	136,789.59
36177Y6H4	GNMA	POOL #0AA2672	3.000% 07/15/2043 DD 07/01/13	17,048.11	17,555.32	17,299.46
36178AKM8	GNMA	POOL #0AA3000	3.000% 09/15/2027 DD 09/01/12	72,611.38	70,282.11	68,069.84
36178GHS6	GNMA	POOL #0AA8341	2.500% 02/15/2028 DD 02/01/13	44,987.38	43,605.66	43,069.44
36178GJ62	GNMA	POOL #0AA8385	4.000% 03/15/2044 DD 03/01/14	293,673.22	291,419.87	274,380.82
36178WB57	GNMA	POOL #0AB9060	3.000% 10/15/2042 DD 10/01/12	23,977.99	23,218.27	22,945.45
36179DLT5	GNMA	POOL #0AC3938	3.500% 01/15/2043 DD 01/01/13	248,743.97	254,418.43	244,128.42
36184CR80	GNMA	POOL #0AL5911	4.000% 03/15/2045 DD 03/01/15	138,572.79	138,492.14	130,363.94
36186G5K6	GNMA	POOL #0AN4450	4.000% 05/15/2045 DD 05/01/15	88,697.57	88,800.42	83,541.49
38376K5J6	GNMA	GTD REMIC P/T 09-94 LF	3.000% 12/16/2018 DD 10/01/09	124,218.44	120,724.53	119,225.86
36202EPW3	GNMA	II POOL #0004037	5.000% 10/20/2037 DD 10/01/07	3,033.18	3,080.38	2,782.74
36202EZG7	GNMA	II POOL #0004343	5.500% 01/20/2039 DD 01/01/09	171,242.70	171,754.93	155,069.46
36202E3G2	GNMA	II POOL #0004399	5.500% 03/20/2039 DD 03/01/09	187,105.84	189,894.78	171,190.50
36202FGD2	GNMA	II POOL #0004696	4.500% 05/20/2040 DD 05/01/10	519,343.28	527,775.26	489,946.50
36202FMA1	GNMA	II POOL #0004853	4.000% 11/20/2040 DD 11/01/10	732,225.60	756,727.51	705,547.13
36202FPG5	GNMA	II POOL #0004923	4.500% 01/20/2041 DD 01/01/11	1,279,925.08	1,274,684.24	1,181,696.54
36202FQ74	GNMA	II POOL #0004978	4.500% 03/20/2041 DD 03/01/11	569,919.88	557,931.99	517,667.79
36202FQ82	GNMA	II POOL #0004979	5.000% 03/20/2041 DD 03/01/11	772,015.33	783,715.43	708,404.90
36202FZZ2	GNMA	II POOL #0005260	4.500% 12/20/2041 DD 12/01/11	192,290.22	194,856.81	180,792.93
36230UMY2	GNMA	II POOL #0759375	4.000% 12/20/2040 DD 12/01/10	440,806.15	432,064.75	403,946.06
36241LW36	GNMA	II POOL #0783366	5.000% 07/20/2041 DD 08/01/11	50,792.35	51,231.38	46,538.45

36178DZN4	GNMA II POOL #0AA6149	3.000% 03/20/2043 DD 03/01/13	71,343.49	69,115.07	68,118.50
36179MAG5	GNMA II POOL #0MA0007	3.000% 04/20/2027 DD 04/01/12	104,863.26	103,149.24	99,899.51
36179MA26	GNMA II POOL #0MA0025	VAR RT 04/20/2042 DD 04/01/12	64,426.52	64,568.24	59,261.93
36179MEK2	GNMA II POOL #0MA0138	2.500% 06/20/2027 DD 06/01/12	85,220.91	83,095.79	82,078.83
36179ME30	GNMA II POOL #0MA0154	3.500% 06/20/2042 DD 06/01/12	520,094.00	524,531.02	502,006.01
36179MG87	GNMA II POOL #0MA0223	5.000% 07/20/2042 DD 07/01/12	11,655.43	11,685.31	10,829.66
36179MHJ2	GNMA II POOL #0MA0233	VAR RT 07/20/2042 DD 07/01/12	127,380.77	123,555.92	119,396.16
36179MNG1	GNMA II POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	308,564.00	299,953.94	295,000.88
36179MQN3	GNMA II POOL #0MA0461	3.000% 10/20/2042 DD 10/01/12	223,208.94	230,531.67	226,724.96
36179MQP8	GNMA II POOL #0MA0462	3.500% 10/20/2042 DD 10/01/12	686,303.85	678,351.57	649,562.94
36179MSB7	GNMA II POOL #0MA0514	VAR RT 11/20/2027 DD 11/01/12	97,873.05	94,962.40	91,967.03
36179MSY7	GNMA II POOL #0MA0535	4.000% 11/20/2042 DD 11/01/12	32,220.96	32,263.86	30,232.25
36179MVR8	GNMA II POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	436,119.04	418,680.44	411,766.87
36179MX47	GNMA II POOL #0MA0699	3.500% 01/20/2043 DD 01/01/13	354,815.85	362,498.35	347,114.25
36179MX62	GNMA II POOL #0MA0701	4.500% 01/20/2043 DD 01/01/13	33,667.24	33,618.22	31,428.00
36179MYH7	GNMA II POOL #0MA0712	VAR RT 01/20/2043 DD 01/01/13	113,129.70	110,011.37	107,231.92
36179MQ22	GNMA II POOL #0MA0783	3.500% 02/20/2043 DD 02/01/13	210,155.08	208,800.73	199,939.41
36179M5L0	GNMA II POOL #0MA0851	3.000% 03/20/2043 DD 03/01/13	457,627.25	439,166.67	431,914.82
36179M5M8	GNMA II POOL #0MA0852	3.500% 03/20/2043 DD 03/01/13	381,969.76	369,006.20	353,471.14
36179M5Q9	GNMA II POOL #0MA0855	5.000% 03/20/2043 DD 03/01/13	240,641.01	239,706.77	222,172.89
36179NAH1	GNMA II POOL #0MA0908	2.500% 04/20/2028 DD 04/01/13	125,655.31	127,215.94	125,655.30
36179NBE7	GNMA II POOL #0MA0937	5.000% 04/20/2043 DD 04/01/13	226,599.22	227,180.31	210,545.14
36179NDP0	GNMA II POOL #0MA1010	2.500% 05/20/2043 DD 05/01/13	95,769.10	102,861.72	105,598.84
36179NDR6	GNMA II POOL #0MA1012	3.500% 05/20/2043 DD 05/01/13	296,205.49	292,197.58	279,810.38
36179NDU9	GNMA II POOL #0MA1015	5.000% 05/20/2043 DD 05/01/13	192,013.42	189,955.88	176,159.10
36179NFB9	GNMA II POOL #0MA1092	4.500% 06/20/2043 DD 06/01/13	484,616.86	478,909.21	444,347.83
36179NH92	GNMA II POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	164,819.71	170,226.85	167,415.94
36179NLC0	GNMA II POOL #0MA1223	3.000% 08/20/2043 DD 08/01/13	370,148.39	382,094.60	375,785.17
36179NMP0	GNMA II POOL #0MA1266	3.500% 09/20/2028 DD 09/01/13	71,842.33	71,403.77	67,864.63
36179NQB7	GNMA II POOL #0MA1350	3.000% 10/20/2028 DD 10/01/13	57,226.15	56,611.83	54,819.24
36179NQ35	GNMA II POOL #0MA1374	3.000% 10/20/2043 DD 10/01/13	271,878.27	282,402.75	277,736.77
36179NQ43	GNMA II POOL #0MA1375	3.500% 10/20/2043 DD 10/01/13	440,730.00	435,835.13	417,382.65
36179NTE8	GNMA II POOL #0MA1449	4.000% 11/20/2043 DD 11/01/13	265,771.55	268,167.01	252,252.41
36179NFT5	GNMA II POOL #0MA1450	4.500% 11/20/2043 DD 11/01/13	160,096.25	157,253.03	147,193.81
36179NVQ8	GNMA II POOL #0MA1523	4.500% 12/20/2043 DD 12/01/13	59,105.80	58,081.11	54,365.76
36179NV54	GNMA II POOL #0MA1525	5.500% 12/20/2043 DD 12/01/13	138,573.51	139,305.48	125,485.74
36179NXA1	GNMA II POOL #0MA1573	3.000% 01/20/2029 DD 01/01/14	109,373.80	108,881.02	105,436.41
36179NX78	GNMA II POOL #0MA1602	4.500% 01/20/2044 DD 01/01/14	107,603.50	105,905.50	99,130.90
36179NX86	GNMA II POOL #0MA1603	5.000% 01/20/2044 DD 01/01/14	101,886.22	100,566.55	93,353.15
36179NK23	GNMA II POOL #0MA1678	4.000% 02/20/2044 DD 02/01/14	243,523.66	244,377.73	229,553.19
36179QBG5	GNMA II POOL #0MA1839	4.000% 04/20/2044 DD 04/01/14	57,063.94	56,980.29	53,609.34
36179QDX6	GNMA II POOL #0MA1918	3.000% 05/20/2044 DD 05/01/14	339,980.06	350,677.93	344,883.88
36179QDY4	GNMA II POOL #0MA1919	3.500% 05/20/2044 DD 05/01/14	414,309.23	422,564.99	405,688.36
36179QDZ1	GNMA II POOL #0MA1920	4.000% 05/20/2044 DD 05/01/14	23,382.50	23,480.64	22,091.52
36179QD24	GNMA II POOL #0MA1921	4.500% 05/20/2044 DD 05/01/14	108,779.13	106,801.23	99,969.32
36179QJS1	GNMA II POOL #0MA2073	3.500% 07/20/2044 DD 07/01/14	517,721.28	521,695.85	500,932.21
36179QJT9	GNMA II POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	242,283.81	242,667.89	227,747.15
36179QL41	GNMA II POOL #0MA2147	3.000% 08/20/2044 DD 08/01/14	353,050.79	357,029.54	351,130.55
36179QL58	GNMA II POOL #0MA2148	3.500% 08/20/2044 DD 08/01/14	272,432.35	274,331.93	263,418.51
36179QL66	GNMA II POOL #0MA2149	4.000% 08/20/2044 DD 08/01/14	287,907.58	287,387.96	270,386.08
36179QPH8	GNMA II POOL #0MA2224	4.000% 09/20/2044 DD 09/01/14	469,890.61	466,759.94	439,146.42
36179QR26	GNMA II POOL #0MA2304	4.000% 10/20/2044 DD 10/01/14	484,084.81	482,303.64	453,770.54
36179QR29	GNMA II POOL #0MA2305	4.500% 10/20/2044 DD 10/01/14	33,503.37	32,991.31	30,880.91
36179QWD9	GNMA II POOL #0MA2444	3.000% 12/20/2044 DD 12/01/14	136,199.52	134,847.65	132,989.78
36179QYT2	GNMA II POOL #0MA2522	4.000% 01/20/2045 DD 01/01/15	130,206.54	130,637.35	122,908.84
36179RGA1	GNMA II POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	514,963.42	513,284.54	482,918.62
36179RJD2	GNMA II POOL #0MA2960	3.000% 07/20/2045 DD 07/01/15	361,999.37	364,394.73	359,374.27
36179RJF7	GNMA II POOL #0MA2962	7.045% 07/20/2045 DD 07/01/15	284,940.13	284,539.90	267,706.52
36179RNV7	GNMA II POOL #0MA3104	3.000% 09/20/2045 DD 09/01/15	87,136.71	86,807.75	85,611.75
36179RNX3	GNMA II POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	508,888.69	508,490.43	478,408.13
36179RSD2	GNMA II POOL #0MA3216	2.500% 11/20/2030 DD 11/01/15	70,189.12	68,615.06	67,774.65
36179RVA4	GNMA II POOL #0MA3309	3.000% 12/20/2045 DD 12/01/15	212,809.63	212,038.77	209,117.40
36179RVB2	GNMA II POOL #0MA3310	3.500% 12/20/2045 DD 12/01/15	677,267.90	674,032.55	647,715.85
36179RXC8	GNMA II POOL #0MA3375	3.000% 01/20/2046 DD 01/01/16	329,414.97	328,201.89	323,680.08
36179RZT9	GNMA II POOL #0MA3454	3.500% 02/20/2046 DD 02/01/16	47,989.07	47,036.32	45,199.42
36179RZU6	GNMA II POOL #0MA3455	4.000% 02/20/2046 DD 02/01/16	90,964.48	90,557.54	85,200.16
36179RZV4	GNMA II POOL #0MA3456	4.500% 02/20/2046 DD 02/01/16	80,950.99	80,117.58	74,992.59
36179RAF3	GNMA II POOL #0MA3522	4.000% 03/20/2046 DD 03/01/16	186,138.45	185,061.99	174,113.72
36179RK9	GNMA II POOL #0MA3598	4.000% 04/20/2046 DD 04/01/16	133,833.38	132,860.36	125,000.61
36179SEJ2	GNMA II POOL #0MA3737	4.000% 06/20/2046 DD 06/01/16	186,785.81	186,004.65	175,000.61
36179SGL5	GNMA II POOL #0MA3803	3.500% 07/20/2046 DD 07/01/16	298,904.06	298,471.41	286,815.24
36179SGN1	GNMA II POOL #0MA3805	4.500% 07/20/2046 DD 07/01/16	157,861.93	156,940.07	146,900.87
36179SJT5	GNMA II POOL #0MA3874	3.500% 04/20/2046 DD 08/01/16	302,907.52	302,600.23	290,754.88
36179SNU7	GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	1,486,620.35	1,437,238.84	1,417,437.24
36179SNV5	GNMA II POOL #0MA4004	3.500% 10/20/2046 DD 10/01/16	2,296,137.03	2,245,069.61	2,156,999.33
36179SQU4	GNMA II POOL #0MA4067	2.500% 11/20/2046 DD 11/01/16	50,673.47	48,471.17	49,890.04
38018NAB5	GO FINANCIAL AUTO SEC 1 B 144A	3.590% 10/15/2020 DD 05/27/15	774,977.30	774,163.59	777,413.18
380237107	GODADDY INC		199,382.67	245,279.10	7,018.00
38046C109	GOGO INC		73,088.22	75,041.58	8,139.00
38045R206	GOL LINHAS AEREAS INTELIGENTES	ADR	79,351.67	46,743.84	3,432.00
G9456A100	GOLAR LNG LTD		1,609,071.20	1,479,561.18	64,497.00
38068T105	GOLD RESOURCE CORP		56,922.48	56,532.60	12,996.00
380956AF9	GOLDCORP INC	3.625% 06/09/2021 DD 06/09/14	101,540.00	101,591.00	100,000.00
NC2676301	GOLDCORP INC		4,862,323.82	2,213,869.46	162,413.00
FM6164475	GOLDEN AGRI-RESOURCES LTD		636,080.44	558,133.87	1,875,200.00
381013101	GOLDEN ENTERTAINMENT INC		73,804.05	72,841.65	6,015.00
381131AA9	GOLDEN NUGGET INC 144A	8.500% 12/01/2021 DD 11/21/13	674,750.00	695,937.50	655,000.00
38141GVR2	GOLDMAN SACHS GROUP INC/THE	4.250% 10/21/2025 DD 10/21/15	35,254.80	35,554.40	35,000.00
38141GVS0	GOLDMAN SACHS GROUP INC/THE	4.750% 10/21/2045 DD 10/21/15	51,121.50	52,782.00	50,000.00
38148LAF3	GOLDMAN SACHS GROUP INC/THE	5.150% 05/22/2045 DD 05/22/15	94,716.00	94,649.40	90,000.00
38148LAA4	GOLDMAN SACHS GROUP INC/THE	2.600% 04/23/2020 DD 01/23/15	100,324.00	100,105.00	100,000.00
38141EC31	GOLDMAN SACHS GROUP INC/THE	4.800% 07/08/2044 DD 07/08/14	106,354.50	110,232.15	105,000.00
38141GCU6	GOLDMAN SACHS GROUP INC/THE	6.125% 02/15/2033 DD 02/13/03	113,848.00	120,863.00	100,000.00

38148FAB5	GOLDMAN SACHS GROUP INC/THE	2.550% 10/23/2019 DD 10/23/14	149,784.00	151,101.00	150,000.00
38145GAH3	GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	245,147.50	244,247.50	250,000.00
38141EC23	GOLDMAN SACHS GROUP INC/THE	3.850% 07/08/2024 DD 07/08/14	250,827.50	255,197.50	250,000.00
38141GFM1	GOLDMAN SACHS GROUP INC/THE	6.150% 04/01/2018 DD 04/01/08	296,635.00	262,980.00	250,000.00
38143U8F1	GOLDMAN SACHS GROUP INC/THE	2.875% 02/25/2021 DD 02/25/16	293,566.60	291,339.80	290,000.00
38141GVPE6	GOLDMAN SACHS GROUP INC/THE	2.750% 09/15/2020 DD 09/15/15	450,284.50	451,944.00	450,000.00
38141GFD1	GOLDMAN SACHS GROUP INC/THE	6.750% 10/01/2037 DD 10/03/07	841,819.40	938,486.00	760,000.00
38141GVM3	GOLDMAN SACHS GROUP INC/THE	4.000% 03/03/2024 DD 03/03/14	1,003,860.00	1,037,420.00	1,000,000.00
38141GVK7	GOLDMAN SACHS GROUP INC/THE	VAR RT 04/30/2018 DD 04/30/13	1,507,035.00	1,513,065.00	1,500,000.00
38141GFG4	GOLDMAN SACHS GROUP INC/THE	5.950% 01/18/2018 DD 01/18/08	2,352,700.00	2,083,480.00	2,000,000.00
38145GAJ9	GOLDMAN SACHS GROUP INC/THE	2.300% 12/13/2019 DD 12/13/16	2,394,042.00	2,392,293.65	2,395,000.00
38141EB73	GOLDMAN SACHS GROUP INC/THE	VAR RT 11/15/2018 DD 11/15/13	6,036,686.25	6,016,679.60	5,960,000.00
38141GG57	GOLDMAN SACHS GROUP INC/THE	5.750% 01/24/2022 DD 01/24/12	7,623,552.45	7,566,000.60	6,730,000.00
38141G104	GOLDMAN SACHS GROUP INC/THE		10,912,157.08	19,671,535.85	82,153.00
FHB5VFL0	GOODBABY INTERNATIONAL HOLDING		1,422,851.07	1,347,977.27	2,817,000.00
AAB03FYZ5	GOODMAN GROUP		1,231,593.56	1,615,078.72	312,828.00
382550101	GOODYEAR TIRE & RUBBER CO/THE		1,112,323.92	1,737,981.00	56,300.00
38268T103	GOPRO INC		699,486.18	608,036.39	69,809.00
383082104	GORMAN-RUPP CO/THE		114,287.20	118,538.50	3,830.00
NC2210796	GOVERNMENT OF CANADA	4.250% 01-DEC-2026 REAL RTN BD	1,537,324.94	1,531,276.22	1,469,850.00
NC2740081	GOVERNMENT OF CANADA	3.000% 01-DEC-2036 REAL RTN BD	1,934,037.67	1,992,454.37	1,804,910.40
NC2175940	GOVERNMENT OF CANADA	4.250% 01-DEC-2021 REAL RTN BD	2,200,470.12	2,089,745.49	2,307,482.10
38376A103	GOVERNMENT PROPERTIES INCOME T		905,455.74	923,622.99	48,446.00
36190SAL6	GP PORTFOLIO TRUST GPP D 144A	VAR RT 02/15/2027 DD 03/27/14	744,062.50	740,075.55	745,000.00
36190SAN2	GP PORTFOLIO TRUST GPP E 144A	VAR RT 02/15/2027 DD 03/27/14	539,000.00	520,576.98	539,000.00
36225V104	GP STRATEGIES CORP		48,589.40	52,738.40	1,844.00
AA6365867	GPT GROUP/THE		1,207,883.28	1,297,119.45	356,134.00
384109104	GRACO INC		716,895.31	1,052,002.49	12,661.00
384556106	GRAHAM CORP		136,181.50	147,142.45	6,643.00
384637104	GRAHAM HOLDINGS CO		244,983.83	390,617.85	763.00
385002100	GRAMERCY PROPERTY TRUST		2,146,237.72	2,356,753.86	256,727.00
38500XAL6	GRAMERCY REAL ESTA 1A BFX 144A	6.000% 08/15/2056 DD 08/08/07	53,779.25	-	1,106,000.00
38500T101	GRAN TIERRA ENERGY INC		2,401,221.23	2,620,152.00	867,600.00
38526M106	GRAND CANYON EDUCATION INC		366,487.20	379,808.10	6,498.00
386110AC4	GRAND PACIFIC BUSINE 1A B 144A	VAR RT 10/20/2033 DD 07/13/05	4,752.63	4,474.08	6,963.56
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T	5.184% 10/01/2042 DD 08/01/13	55,546.50	58,701.50	50,000.00
387328107	GRANITE CONSTRUCTION INC		632,022.60	603,075.00	10,965.00
388689101	GRAPHIC PACKAGING HOLDING CO		6,834,033.51	6,745,115.52	540,474.00
389375106	GRAY TELEVISION INC		214,130.10	243,278.70	22,422.00
389375AK2	GRAY TELEVISION INC 144A	5.125% 10/15/2024 DD 09/14/16	460,000.00	445,050.00	460,000.00
389375AJ5	GRAY TELEVISION INC 144A	5.875% 07/15/2026 DD 06/14/16	1,029,656.25	1,002,425.00	1,010,000.00
38983D300	GREAT AJAX CORP		139,288.84	137,118.91	10,333.00
390607109	GREAT LAKES DREDGE & DOCK CORP		170,919.00	159,524.40	37,982.00
391164100	GREAT PLAINS ENERGY INC		1,090,115.11	1,246,749.75	45,585.00
390905107	GREAT SOUTHERN BANCORP INC		370,950.00	405,448.35	7,419.00
FA6384343	GREAT WALL ENTERPRISE CO LTD		493,698.49	511,951.97	567,000.00
NC2384955	GREAT WEST LIFECO INC		1,396,050.01	1,523,137.29	58,078.00
391416104	GREAT WESTERN BANCORP INC		1,603,361.40	1,778,384.82	40,798.00
FHB3ZNGT1	GREATVIEW ASEPTIC PACKAGING CO		1,120,448.77	1,116,000.59	2,174,000.00
39260X100	GREEN BANCORP INC		179,150.00	217,846.40	14,332.00
392709101	GREEN BRICK PARTNERS INC		148,943.50	161,825.10	16,102.00
39304D102	GREEN DOT CORP		616,616.98	599,559.45	25,459.00
393222104	GREEN PLAINS INC		619,121.25	696,667.75	25,015.00
393533CZ5	GREEN TREE RECREATIONAL E C B2	8.310% 03/15/2019 DD 09/28/98	4,980.00	3,573.98	5,892.79
393657101	GREENBRIER COS INC/THE		667,322.00	778,854.75	18,745.00
394357107	GREENE COUNTY BANCORP INC		35,843.10	37,556.00	1,640.00
395259104	GREENHILL & CO INC		223,366.90	220,187.30	7,949.00
G4095J109	GREENLIGHT CAPITAL RE LTD		469,134.75	462,042.00	20,265.00
397624206	GREIF INC		271,656.00	267,498.00	3,960.00
397624107	GREIF INC		986,692.42	907,622.59	17,689.00
398231100	GRIFFIN INDUSTRIAL REALTY INC		12,763.50	12,755.46	402.00
398433102	GRIFFON CORP		151,456.90	185,862.80	7,094.00
398433AH5	GRIFFON CORP	5.250% 03/01/2022 DD 02/27/14	1,558,122.82	1,600,935.00	1,580,000.00
398438408	GRIFOLS SA	ADR	3,748,826.83	3,447,416.75	214,525.00
EEBYY3DX0	GRIFOLS SA		2,321,192.04	3,494,532.22	175,484.00
398905109	GROUP 1 AUTOMOTIVE INC		820,626.00	915,015.60	11,740.00
EB7097323	GROUPE BRUXELLES LAMBERT SA		1,212,853.12	1,339,636.96	15,932.00
EFB292JQ6	GROUPE EUROTUNNEL SE		976,008.63	1,007,145.65	105,697.00
399473107	GROUPON INC		1,363,925.90	634,661.16	191,163.00
400110102	GRUBHUB INC		427,705.50	439,025.40	11,670.00
LMB3WBBZ3	GRUPO AEROMEXICO SAB DE CV		541,932.25	443,075.13	233,453.00
LM2967080	GRUPO ELEKTRA SAB DE CV		636,770.24	593,031.83	46,385.00
LM2421047	GRUPO FINANCIERO BANORTE SAB D		6,629,089.84	5,578,365.41	1,123,389.00
40053C105	GRUPO FINANCIERO SANTANDER MEX	ADR	2,289,939.17	1,469,959.55	204,445.00
LMB3PRBK9	GRUPO INDUSTRIAL SALTILLO SAB		1,416,295.64	1,125,566.44	644,300.00
LMBFNXZM1	GRUPO LALA SAB DE CV		689,889.09	433,760.55	295,800.00
LMB19VT49	GRUPO LAMOSA SAB DE CV		520,009.69	529,681.40	275,631.00
LM2375540	GRUPO SIMEC SAB DE CV		1,399,774.30	2,495,431.59	516,524.00
40054A108	GRUPO SUPERVIELLE SA	ADR	1,895,574.55	2,111,598.00	160,700.00
40049JBA4	GRUPO TELEvisa SAB	5.000% 05/13/2045 DD 05/13/14	246,122.50	212,147.50	250,000.00
40049J206	GRUPO TELEvisa SAB	ADR	5,248,205.82	4,259,324.77	203,893.00
3622G0AA8	GS MORTGAGE SECUR RR3 A1S 144A	VAR RT 07/18/2056 DD 12/01/06	62,228.23	52,749.90	119,886.14
36197XAB0	GS MORTGAGE SECURI GC12 D 144A	VAR RT 06/10/2046 DD 05/01/13	303,688.48	281,380.23	327,000.00
36198EBB0	GS MORTGAGE SECURI GC13 D 144A	VAR RT 07/10/2046 DD 07/01/13	2,419,904.06	2,351,771.82	2,658,000.00
36248GAP5	GS MORTGAGE SECURI GC16 D 144A	VAR RT 11/10/2046 DD 11/01/13	1,349,814.65	1,356,497.36	1,471,000.00
36248GAT7	GS MORTGAGE SECURI GC16 F 144A	3.500% 11/10/2046 DD 11/01/13	1,122,502.66	966,827.02	1,483,000.00
36192KAC1	GS MORTGAGE SECURI GCJ7 D 144A	VAR RT 05/10/2045 DD 06/01/12	1,480,345.57	1,665,738.44	1,718,000.00
36192KAE7	GS MORTGAGE SECURI GCJ7 E 144A	VAR RT 05/10/2045 DD 06/01/12	1,746,322.11	1,585,327.44	1,978,000.00
36192KAG2	GS MORTGAGE SECURI GCJ7 F 144A	VAR RT 05/10/2045 DD 06/01/12	2,315,145.00	1,785,925.34	2,856,000.00
36192PAK2	GS MORTGAGE SECURI GCJ9 D 144A	VAR RT 11/10/2045 DD 11/01/12	1,015,362.19	950,363.82	1,029,000.00
36253TAN4	GS MORTGAGE SECURI GSFL D 144A	VAR RT 07/15/2031 DD 08/15/14	624,281.94	625,700.00	625,000.00
36251GAQ7	GS MORTGAGE SECURI RENT F 144A	VAR RT 02/10/2029 DD 03/01/16	1,630,414.27	1,706,935.48	1,844,000.00
36298JAA1	GS MORTGAGE SECURI RR2 A1 144A	VAR RT 06/23/2046 DD 07/01/06	367,596.03	362,842.00	647,932.15

36248FAQ5	GS MORTGAGE SECURIT GC3 D 144A	VAR RT 03/10/2044 DD 03/01/11	358,431.09	344,488.14	337,000.00
36191YAL2	GS MORTGAGE SECURIT GC5 D 144A	VAR RT 08/10/2044 DD 10/01/11	1,365,965.94	1,403,702.46	1,413,000.00
36191YAN8	GS MORTGAGE SECURIT GC5 E 144A	VAR RT 08/10/2044 DD 10/01/11	291,313.48	266,319.90	315,000.00
36191YAQ1	GS MORTGAGE SECURIT GC5 F 144A	VAR RT 08/10/2044 DD 10/01/11	1,198,696.25	1,163,623.95	1,528,000.00
36192BAL1	GS MORTGAGE SECURIT GC6 D 144A	VAR RT 01/10/2045 DD 02/01/12	838,004.73	769,937.76	789,000.00
36192BAN7	GS MORTGAGE SECURIT GC6 E 144A	VAR RT 01/10/2045 DD 02/01/12	559,570.90	484,829.67	597,000.00
36251PAM6	GS MORTGAGE SECURIT GS3 D 144A	2.620% 10/10/2049 DD 09/01/16	847,060.21	842,900.80	1,190,000.00
36249KAL4	GS MORTGAGE SECURITI C1 D 144A	VAR RT 08/10/2043 DD 08/01/10	2,771,510.94	2,750,464.00	2,720,000.00
36249KAN0	GS MORTGAGE SECURITI C1 E 144A	4.000% 08/10/2043 DD 08/01/10	1,472,062.50	1,670,364.00	1,800,000.00
36249KAQ3	GS MORTGAGE SECURITI C1 F 144A	4.000% 08/10/2043 DD 08/01/10	1,114,750.00	1,084,603.00	1,300,000.00
36248EAG0	GS MORTGAGE SECURITI C2 D 144A	VAR RT 12/10/2043 DD 12/01/10	1,071,150.00	1,115,971.80	1,110,000.00
36250GAP0	GS MORTGAGE SECURITIES GC30 A4	3.382% 05/10/2050 DD 05/01/15	499,433.59	507,290.00	500,000.00
36192BAR8	GS MORTGAGE SECURITIES GC6I F	VAR RT 01/10/2022 DD 02/01/12	463,478.91	390,048.26	580,000.00
36192KAV9	GS MORTGAGE SECURITIES GCJ7 AS	4.085% 05/10/2045 DD 06/01/12	2,046,875.00	2,105,240.00	2,000,000.00
36192KAY3	GS MORTGAGE SECURITIES GCJ7 C	VAR RT 05/10/2045 DD 06/01/12	1,595,988.18	1,681,625.60	1,580,000.00
36192PAJ5	GS MORTGAGE SECURITIES GCJ9 A3	2.773% 11/10/2045 DD 11/01/12	235,908.20	252,032.50	250,000.00
36246LAG6	GS MORTGAGE SECURITIES GG10 AM	VAR RT 08/10/2045 DD 07/01/07	899,088.13	928,550.80	940,000.00
36252TAY1	GS MORTGAGE SECURITIES T GS2 C	VAR RT 05/10/2049 DD 05/01/16	861,817.95	852,835.11	839,000.00
FKB7F9Q75	GS RETAIL CO LTD		360,811.04	273,036.05	6,928.00
36251TAA4	GSMS 2016-RENT MZB 144A	7.727% 02/10/2021 DD 06/01/16	1,265,433.89	1,272,339.68	1,323,000.00
36191J101	GSV CAPITAL CORP		348,935.73	351,732.81	69,927.00
36249SAA1	GTL TRADE FINANCE INC 144A	5.893% 04/29/2024 DD 04/29/14	85,270.85	83,580.00	84,000.00
36120PAC7	GTL TRADE FINANCE INC 144A	7.250% 04/16/2044 DD 04/16/14	756,000.00	700,312.50	750,000.00
362393100	GTT COMMUNICATIONS INC		93,443.00	109,652.50	3,814.00
40075T607	GUARANTY BANCORP		216,174.40	251,510.60	10,393.00
401617105	GUESS? INC		659,975.19	511,575.90	42,279.00
401692108	GUIDANCE SOFTWARE INC		22,690.92	23,590.56	3,332.00
40171V100	GUIDEWIRE SOFTWARE INC		9,579,825.99	10,761,290.17	218,149.00
402635304	GULFPORT ENERGY CORP		874,775.30	467,748.60	21,615.00
404030108	H&E EQUIPMENT SERVICES INC		79,374.46	106,182.75	4,567.00
093671105	H&R BLOCK INC		1,021,353.03	1,165,156.19	50,681.00
NCB3DJHT5	H&R REAL ESTATE INVESTMENT TR	STAPLED UNIT	340,911.56	307,563.52	18,438.00
40449J103	HABIT RESTAURANTS INC/THE		28,762.00	33,982.50	1,970.00
FJ6400629	HACHIJUNI BANK LTD/THE		318,233.24	380,751.93	65,500.00
404609109	HACKETT GROUP INC/THE		56,550.00	57,395.00	3,250.00
405024100	HAEMONETICS CORP		1,376,765.65	1,420,949.40	35,347.00
FHB1TL3R4	HAIER ELECTRONICS GROUP CO LTD		5,602,201.40	3,765,986.73	2,393,300.00
405217100	HAIN CELESTIAL GROUP INC/THE		1,109,229.50	995,928.51	25,517.00
FJB05LZ02	HAKUHODO DY HOLDINGS INC		5,929,863.33	7,971,946.92	645,700.00
40537Q118	HALCON RES CORP	WT EXP 09/09/2020	1,692.37	15,568.70	6,769.00
40537Q605	HALCON RESOURCES CORP		246,217.18	232,752.80	24,920.00
406216AX9	HALLIBURTON CO	6.150% 09/15/2019 DD 03/13/09	86,928.65	93,686.15	85,000.00
406216BJ9	HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	174,618.50	184,560.25	175,000.00
406216101	HALLIBURTON CO		7,080,012.07	9,865,529.19	182,391.00
406216BG5	HALLIBURTON CO	3.800% 11/15/2025 DD 11/13/15	94,975.30	96,510.50	95,000.00
40624Q203	HALLMARK FINANCIAL SERVICES IN		108,565.38	112,834.26	9,702.00
40637H109	HALOZYME THERAPEUTICS INC		4,479,506.31	3,819,054.72	386,544.00
40650V100	HALYARD HEALTH INC		1,177,390.17	1,195,822.26	32,337.00
FJ6405875	HAMAMATSU PHOTONICS KK		653,946.98	719,745.38	27,300.00
82773WAD4	HAMILTON SUNDRAND 2/13 TL	0.000% 12/13/2019 DD 02/01/13	569,276.37	553,429.56	586,303.60
EX0406507	HAMMERSON PLC		976,290.04	1,026,455.72	144,974.00
FKBORNR7	HANA FINANCIAL GROUP INC		3,489,885.63	2,543,209.81	98,294.00
410120109	HANCOCK HOLDING CO		2,183,413.05	2,298,048.90	53,319.00
410315105	HANDY & HARMAN LTD		45,115.95	52,249.75	2,045.00
410345102	HANESBRANDS INC		1,094,499.08	1,718,999.58	79,694.00
FH6408352	HANG LUNG GROUP LTD		492,105.52	470,131.49	135,000.00
FH6030503	HANG LUNG PROPERTIES LTD		1,244,908.02	1,017,805.67	480,000.00
FH6408378	HANG SENG BANK LTD		2,211,891.53	2,771,295.54	148,900.00
FJ6408663	HANKYU HANSHIN HOLDINGS INC		1,283,725.31	1,395,378.79	43,400.00
410495204	HANMI FINANCIAL CORP		666,752.25	756,736.70	21,683.00
41068X100	HANNON ARMSTRONG SUSTAINABLE I		569,786.88	533,543.04	28,096.00
ED4511801	HANNOVER RUECK SE		1,076,479.08	1,297,127.75	11,963.00
410867105	HANOVER INSURANCE GROUP INC/TH		531,019.25	902,364.15	9,915.00
41165F101	HARBORONE BANCORP INC		178,443.75	184,058.78	9,517.00
412324303	HARDINGE INC		78,206.45	90,357.40	8,155.00
EXB1V20M0	HARGREAVES LANSDOWN PLC		924,625.24	717,031.72	47,839.00
FK6172472	HARIM HOLDINGS CO LTD		397,577.67	275,085.06	81,036.00
41283LAG0	HARLEY-DAVIDSON FINANCIAL 144A	2.250% 01/15/2019 DD 01/08/16	1,273,012.50	1,255,375.00	1,250,000.00
412822108	HARLEY-DAVIDSON INC		1,701,257.93	2,231,971.72	38,258.00
413086109	HARMAN INTERNATIONAL INDUSTRIE		955,359.95	1,658,840.68	14,923.00
413160102	HARMONIC INC		240,776.90	264,590.00	52,918.00
413358201	HARP HIGH GRADE CDO I LTD 144A	PFD 0.000%	970,000.00	10.00	1,000.00
413875105	HARRIS CORP		1,665,159.83	2,701,928.96	26,368.00
415864107	HARSCO CORP		685,245.30	757,669.60	55,711.00
416515AS3	HARTFORD FINANCIAL SERVICES GR	5.950% 10/15/2036 DD 10/03/06	111,072.00	114,263.00	100,000.00
416515AV6	HARTFORD FINANCIAL SERVICES GR	6.000% 01/15/2019 DD 05/12/08	581,980.00	538,040.00	500,000.00
416515AU8	HARTFORD FINANCIAL SERVICES GR	6.300% 03/15/2018 DD 03/04/08	1,090,043.40	1,070,235.00	1,020,000.00
416515104	HARTFORD FINANCIAL SERVICES GR		2,161,500.54	3,937,128.90	82,626.00
4165X0MH0	HARTFORD LIFE INSURANCE CO	VAR RT 03/15/2017 DD 03/20/08	50,000.00	50,300.00	50,000.00
4165X0LE8	HARTFORD LIFE INSURANCE CO	VAR RT 01/15/2017 DD 01/31/08	75,300.00	74,767.50	75,000.00
AA6173501	HARVEY NORMAN HOLDINGS LTD		325,234.74	384,432.37	103,290.00
418056AU1	HASBRO INC		2,674,480.50	2,679,998.00	2,650,000.00
418056107	HASBRO INC	5.100% 05/15/2044 DD 05/13/14	1,246,829.06	1,847,356.92	23,748.00
419596101	HAVERTY FURNITURE COS INC		290,182.50	305,658.90	12,897.00
419870100	HAWAIIAN ELECTRIC INDUSTRIES I		511,230.55	611,993.42	18,506.00
419879101	HAWAIIAN HOLDINGS INC		384,098.40	434,397.00	7,621.00
420031106	HAWAIIAN TELCOM HOLDCO INC		96,134.20	104,026.44	4,198.00
420261109	HAWKINS INC		256,749.00	302,767.40	5,612.00
420877201	HAYNES INTERNATIONAL INC		347,617.14	369,628.02	8,598.00
EX0416100	HAYS PLC		2,432,315.13	2,790,641.88	1,513,700.00
359694106	HB FULLER CO		349,498.80	350,005.95	7,245.00
404139107	HC2 HOLDINGS INC		105,286.26	137,825.06	23,242.00
40412C101	HCA HOLDINGS INC		3,100,806.25	4,794,349.42	64,771.00

404119BT5	HCA INC	5.250% 06/15/2026 DD 03/15/16	1,220,112.50	1,245,668.75	1,205,000.00
404119BR9	HCA INC	5.375% 02/01/2025 DD 01/16/15	1,465,896.69	1,453,625.00	1,450,000.00
40416E103	HCI GROUP INC		191,508.30	236,643.12	5,994.00
40414LAD1	HCP INC		138,583.75	136,550.00	125,000.00
40414L109	HCP INC	5.375% 02/01/2021 DD 01/24/11	9,263,344.16	7,633,017.32	256,831.00
40416M105	HD SUPPLY HOLDINGS INC		5,572,227.11	7,151,287.26	168,226.00
40415F101	HDFC BANK LTD	ADR	8,219,322.83	7,421,164.00	122,300.00
42210P102	HEADWATERS INC		211,246.35	247,312.80	10,515.00
421946104	HEALTHCARE REALTY TRUST INC		4,066,963.15	4,454,735.68	146,924.00
421906108	HEALTHCARE SERVICES GROUP INC		388,163.52	398,437.24	10,172.00
42225P501	HEALTHCARE TRUST OF AMERICA IN		3,563,410.36	3,992,902.26	137,166.00
42226A107	HEALTHEQUITY INC		256,673.76	252,682.72	6,236.00
AABP46PW6	HEALTHSCOPE LTD		690,857.14	567,191.84	342,055.00
421924309	HEALTHSOUTH CORP		525,112.49	528,573.08	12,817.00
421924BK6	HEALTHSOUTH CORP	5.750% 11/01/2024 DD 09/11/12	1,268,533.26	1,270,687.50	1,255,000.00
42222N103	HEALTHSTREAM INC		91,474.80	93,186.00	3,720.00
422245100	HEALTHWAYS INC		484,484.00	501,000.50	22,022.00
422347104	HEARTLAND EXPRESS INC		143,834.40	135,577.24	6,659.00
42234Q102	HEARTLAND FINANCIAL USA INC		647,929.80	728,352.00	15,174.00
422704106	HECLA MINING CO		1,565,997.84	1,381,452.64	263,636.00
422806109	HEICO CORP		182,305.38	218,874.55	2,837.00
422806208	HEICO CORP		599,663.32	712,882.10	10,499.00
ED5120677	HEIDELBERGCEMENT AG		5,517,069.90	8,074,176.36	86,371.00
422819102	HEIDRICK & STRUGGLES INTERNATI		266,511.00	306,487.65	12,691.00
ENBOCCH48	HEINEKEN HOLDING NV		1,316,988.28	1,385,875.30	19,866.00
EN7792554	HEINEKEN NV		3,999,972.50	4,155,002.05	55,281.00
G4388N106	HELEN OF TROY LTD		353,275.25	341,938.05	4,049.00
42330P107	HELIX ENERGY SOLUTIONS GROUP I		770,659.76	687,977.64	78,002.00
423452101	HELMERICH & PAYNE INC		1,254,351.82	1,591,808.40	20,566.00
42365Q103	HEMISPHERE MEDIA GROUP INC		14,443.20	13,708.80	1,224.00
FH6420530	HENDERSON LAND DEVELOPMENT CO		1,013,885.08	1,210,602.63	227,539.00
FHB1QDWFP7	HENGDELI HOLDINGS LTD		9,884,199.30	6,269,928.48	43,403,300.00
ED5002461	HENKEL AG & CO KGAA		1,435,885.03	1,885,135.54	18,057.00
ED5076705	HENKEL AG & CO KGAA		7,215,997.19	9,717,770.89	81,354.00
SS5687438	HENNES & MAURITZ AB		12,977,193.32	13,409,480.81	480,741.00
425885100	HENNESSY ADVISORS INC		14,264.25	13,620.75	429.00
806407102	HENRY SCHEIN INC		1,678,821.33	2,622,914.19	17,289.00
G4412G101	HERBALIFE LTD		857,016.60	753,631.70	15,655.00
42704L104	HERC HOLDINGS INC		204,670.43	158,511.52	3,947.00
426927109	HERITAGE COMMERCE CORP		207,344.83	240,706.83	16,681.00
42722X106	HERITAGE FINANCIAL CORP/WA		459,839.60	525,094.00	20,392.00
42727J102	HERITAGE INSURANCE HOLDINGS IN		275,860.97	288,375.01	18,403.00
42724R107	HERITAGE OAKS BANCORP		163,414.98	205,393.14	16,658.00
42726M106	HERITAGE-CRYSTAL CLEAN INC		77,341.95	80,682.30	5,139.00
600544100	HERMAN MILLER INC		281,655.15	295,932.60	8,653.00
EF5253978	HERMES INTERNATIONAL		1,986,931.17	2,228,296.49	5,417.00
427746102	HERON THERAPEUTICS INC		87,343.00	60,220.70	4,597.00
427825500	HERSHA HOSPITALITY TRUST		536,312.70	587,702.50	27,335.00
427866108	HERSHEY CO/THE		2,142,523.62	3,062,665.73	29,611.00
42806J106	HERTZ GLOBAL HOLDINGS INC		837,380.29	255,335.08	11,843.00
42805E306	HESKA CORP		60,772.04	63,652.40	889.00
42809HAD9	HESS CORP	5.600% 02/15/2041 DD 08/10/10	152,992.50	151,671.00	150,000.00
023551AM6	HESS CORP	7.125% 03/15/2033 DD 03/05/02	150,418.65	165,440.65	145,000.00
42809HAC1	HESS CORP	6.000% 01/15/2040 DD 12/14/09	198,294.50	247,581.60	240,000.00
023551AF1	HESS CORP	7.875% 10/01/2029 DD 10/01/99	236,701.50	283,346.55	235,000.00
42809H107	HESS CORP		3,250,660.90	3,706,441.87	59,503.00
023551AJ3	HESS CORP	7.300% 08/15/2031 DD 08/15/01	207,658.80	256,238.40	220,000.00
42824CAX7	HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2035 DD 10/15/16	24,730.50	25,457.50	25,000.00
42824CAU3	HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/05/2018 DD 10/05/16	70,380.10	70,676.90	70,000.00
42824C109	HEWLETT PACKARD ENTERPRISE CO		10,945,969.50	17,492,844.98	755,957.00
42824CAG4	HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2020 DD 10/15/16	147,035.80	147,509.95	145,000.00
42824CAW9	HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2025 DD 10/15/16	887,746.90	915,640.90	890,000.00
42824CAY5	HEWLETT PACKARD ENTERPRISE CO	VAR RT 10/15/2045 DD 10/15/16	2,105,514.65	2,156,563.50	2,135,000.00
SSB1XFTL9	HEXAGON AB		1,533,709.20	1,835,313.22	51,223.00
428291108	HEXCEL CORP		841,233.09	1,094,643.20	21,280.00
40418F108	HFF INC		151,956.52	156,937.00	5,188.00
428567101	HIBBETT SPORTS INC		238,238.80	219,958.10	5,897.00
431284108	HIGHWOODS PROPERTIES INC		2,667,860.58	3,265,609.19	64,019.00
431282AN2	HIGHWOODS REALTY LP		123,931.25	125,462.50	125,000.00
FJ6416328	HIKARI TSUSHIN INC	3.200% 06/15/2021 DD 05/27/14	379,797.17	438,830.55	4,700.00
EXB0LCW07	HIKMA PHARMACEUTICALS PLC		847,240.54	589,613.27	25,207.00
99AAA4380	HILEX POLY 12/16 TL	0.000% 12/29/2023 DD 12/06/16	857,162.50	857,080.50	850,000.00
431466101	HILL INTERNATIONAL INC		60,148.00	65,410.95	15,037.00
431571108	HILLENBRAND INC		297,766.80	327,202.20	8,532.00
431475102	HILL-ROM HOLDINGS INC		665,320.68	851,868.36	15,174.00
432748101	HILLTOP HOLDINGS INC		1,446,029.10	1,544,504.20	51,829.00
40422AAQ6	HILT 2014-ORL MORTG ORL E 144A	VAR RT 07/15/2029 DD 07/29/14	919,905.78	897,146.18	919,000.00
43289VAS2	HILTON USA TRUST 20 SFP F 144A	6.155% 11/05/2035 DD 11/01/16	599,030.23	604,258.20	630,000.00
43289UBA2	HILTON USA TRUST HLT EFX 144A	VAR RT 11/05/2030 DD 12/01/13	3,048,361.89	3,004,470.00	3,000,000.00
43300A104	HILTON WORLDWIDE HOLDINGS INC		3,696,245.11	3,930,019.20	144,486.00
433323102	HINGHAM INSTITUTION FOR SAVING		97,867.44	116,887.32	594.00
FJ6428307	HINO MOTORS LTD		548,259.13	608,085.07	59,600.00
FJ6428729	HIROSE ELECTRIC CO LTD		9,591,375.14	10,418,861.30	83,865.00
FJ6075728	HIROSHIMA BANK LTD/THE		618,676.02	571,115.03	122,000.00
FJ6428901	HISAMITSU PHARMACEUTICAL CO IN		617,386.16	692,159.32	13,800.00
FH6391939	HISENSE KELON ELECTRICAL HOLDI		215,697.68	213,091.45	261,000.00
FJ6429123	HITACHI CHEMICAL CO LTD		297,694.75	446,087.38	17,800.00
FJ6429404	HITACHI CONSTRUCTION MACHINERY		332,330.08	451,363.67	20,800.00
FJ6642808	HITACHI HIGH-TECHNOLOGIES CORP		339,487.99	533,613.43	13,200.00
FJ6429107	HITACHI LTD		11,495,363.82	10,923,925.41	2,016,000.00
FJ6429206	HITACHI METALS LTD		412,260.82	495,700.28	36,500.00
FHB3JWDZ0	HK ELECTRIC INVESTMENTS & HK E		372,006.45	367,334.57	445,000.00
FHB4TXDZ3	HKT TRUST & HKT LTD		532,028.55	536,514.06	437,400.00

40422XAA1	HMB CAP TR V CAP SECS 144A	VAR RT 12/15/2036 DD 09/21/06	1,520,000.00	0.15	1,520,000.00
40425J101	HMS HOLDINGS CORP		221,657.80	221,170.64	12,179.00
404251100	HNI CORP		338,700.50	366,276.00	6,550.00
ED5108664	HOCHTIEF AG		535,111.89	593,334.21	4,228.00
FJ6433125	HOKURIKU ELECTRIC POWER CO		398,481.42	272,928.37	24,300.00
435763107	HOLLY ENERGY PARTNERS LP		543,030.14	596,091.58	18,593.00
436106108	HOLLYFRONTIER CORP		917,387.43	1,222,111.80	37,305.00
436440101	HOLOGIC INC		1,517,610.65	2,365,475.20	58,960.00
43689E107	HOME BANCORP INC		118,353.42	138,725.73	3,593.00
436893200	HOME BANCSHARES INC/AR		456,585.57	485,613.99	17,487.00
437076BN1	HOME DEPOT INC/THE	2.125% 09/15/2026 DD 09/15/16	69,232.80	64,568.70	70,000.00
437076BL5	HOME DEPOT INC/THE	2.000% 04/01/2021 DD 02/12/16	135,749.25	133,926.75	135,000.00
437076BH4	HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	153,006.00	157,479.00	150,000.00
437076AS1	HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	210,216.00	252,672.00	200,000.00
437076AW2	HOME DEPOT INC/THE	4.400% 04/01/2021 DD 03/31/11	1,969,310.00	1,897,525.00	1,750,000.00
437076102	HOME DEPOT INC/THE		19,621,966.35	35,457,456.00	264,450.00
437076AT9	HOME DEPOT INC/THE	3.950% 09/15/2020 DD 09/10/10	125,536.25	132,947.50	125,000.00
437076BK7	HOME DEPOT INC/THE	3.350% 09/15/2025 DD 09/15/15	89,871.30	92,300.40	90,000.00
43709WAA1	HOME EQUITY LOAN TRUST HSA4 A	VAR RT 07/25/2036 DD 07/28/06	18,165.13	23,923.95	26,787.23
43785V102	HOMESTREET INC		506,447.00	516,249.20	16,337.00
437872104	HOMETRUST BANCSHARES INC		260,005.80	296,658.60	11,454.00
FA6438560	HON HAI PRECISION INDUSTRY CO		2,202,550.87	3,122,438.20	1,195,167.00
43814RAC0	HONDA AUTO RECEIVABLES 20 4 A3	1.210% 12/18/2020 DD 10/25/16	1,494,902.97	1,483,069.90	1,495,000.00
43814LAC3	HONDA AUTO RECEIVABLES 20 4 A3	1.230% 09/23/2019 DD 10/22/15	2,346,240.93	2,339,278.20	2,345,000.00
FJ6435146	HONDA MOTOR CO LTD		9,691,772.08	9,179,084.61	313,500.00
438516AT3	HONEYWELL INTERNATIONAL INC	5.700% 03/15/2037 DD 03/15/07	27,746.75	30,799.50	25,000.00
438516106	HONEYWELL INTERNATIONAL INC		12,287,900.64	18,780,559.35	162,111.00
438516BA3	HONEYWELL INTERNATIONAL INC	4.250% 03/01/2021 DD 02/17/11	266,645.25	243,310.50	225,000.00
FH6436551	HONG KONG & CHINA GAS CO LTD		9,214,538.01	12,224,103.09	6,897,766.00
FH6267352	HONG KONG EXCHANGES & CLEARING		4,734,166.00	5,250,387.26	222,200.00
FM6434910	HONGKONG LAND HOLDINGS LTD		1,349,379.55	1,348,923.00	213,100.00
438778AC6	HONOR AUTOMOBILE TRU 1A B 144A	5.760% 04/15/2021 DD 12/15/16	359,956.84	359,359.20	360,000.00
439038100	HOOKER FURNITURE CORP		200,494.60	281,285.40	7,412.00
43940T109	HOPE BANCORP INC		1,733,956.74	1,934,572.53	88,377.00
99VVAV126	HOPLITE CAPITAL MANAGEMENT		20,000,000.00	21,119,860.00	20,000,000.00
440327104	HORACE MANN EDUCATORS CORP		1,093,751.45	1,198,785.20	28,009.00
440407104	HORIZON BANCORP/IN		303,629.46	379,876.00	13,567.00
44052W104	HORIZON GLOBAL CORP		64,020.00	63,360.00	2,640.00
G4617B105	HORIZON PHARMA PLC		499,024.28	377,123.44	23,308.00
440452100	HORMEL FOODS CORP		1,289,213.85	1,991,166.81	57,201.00
440543106	HORNBECK OFFSHORE SERVICES INC		110,955.60	163,489.68	22,644.00
440543AL0	HORNBECK OFFSHORE SERVICES INC	5.875% 04/01/2020 DD 03/16/12	381,360.06	271,700.00	380,000.00
440543AQ9	HORNBECK OFFSHORE SERVICES INC	5.000% 03/01/2021 DD 09/01/13	629,312.50	448,900.00	670,000.00
440894103	HORTONWORKS INC		53,669.60	48,530.40	5,840.00
FJB3FF8W8	HOSHIZAKI CORP		870,912.71	864,448.95	10,900.00
44106MAQ5	HOSPITALITY PROPERTIES TRUST	5.000% 08/15/2022 DD 08/16/12	133,380.00	131,963.75	125,000.00
44106M607	HOSPITALITY PROPERTIES TRUST	PF7 7.125% CUMULATIVE	390,000.00	394,056.00	15,600.00
44106M102	HOSPITALITY PROPERTIES TRUST		932,363.85	1,162,667.94	36,631.00
44106MAR3	HOSPITALITY PROPERTIES TRUST	4.500% 06/15/2023 DD 06/06/13	1,184,460.00	1,196,400.00	1,200,000.00
44107P104	HOST HOTELS & RESORTS INC		9,149,470.94	10,630,319.28	564,242.00
44107TAT3	HOST HOTELS & RESORTS LP	4.750% 03/01/2023 DD 08/09/12	245,000.00	255,184.65	245,000.00
44107TAQ9	HOST HOTELS & RESORTS LP	6.000% 10/01/2021 DD 04/01/12	110,028.05	105,788.20	95,000.00
44108HAF8	HOSTESS BRANDS 11/16 TL		-	1,004,402.03	994,950.00
441339AA6	HOT TOPIC INC 144A	9.250% 06/15/2021 DD 06/12/13	1,261,762.50	1,236,687.50	1,175,000.00
44157R109	HOUGHTON MIFFLIN HARCOURT CO		454,275.00	438,123.00	40,380.00
441593100	HOULIHAN LOKEY INC		48,565.41	55,300.24	1,777.00
442487203	HOVNIANIAN ENTERPRISES INC		154,936.95	231,135.45	84,665.00
44267D107	HOWARD HUGHES CORP/THE		737,801.80	950,567.10	8,331.00
44267DAA5	HOWARD HUGHES CORP/THE 144A	6.875% 10/01/2021 DD 10/02/13	565,000.00	595,397.00	565,000.00
FJ6441508	HOYA CORP		2,302,290.80	3,309,509.26	78,600.00
40434L105	HP INC		4,768,956.60	5,419,849.96	365,219.00
428236BR3	HP INC	6.000% 09/15/2041 DD 09/19/11	768,282.50	756,472.50	750,000.00
428236BV4	HP INC	4.650% 12/09/2021 DD 12/09/11	227,508.75	240,165.00	225,000.00
40434J100	HRG GROUP INC		258,047.30	266,791.76	17,146.00
EXBYRPPW6	HSBC BANK EZNOTE074 29-OCT-18	(RYANAIR HOLD)USD15.02	7,694,202.68	8,538,648.63	565,627.00
4042Q1AA5	HSBC BANK USA NA/NEW YORK NY	5.875% 11/01/2034 DD 10/25/04	210,232.17	243,799.52	210,000.00
FH6158163	HSBC HLDGS USD0.50 HONGKONG	REG	13,336,507.34	12,209,250.60	1,520,845.00
404280AY5	HSBC HOLDINGS PLC	2.950% 05/25/2021 DD 05/25/16	200,202.00	199,924.00	200,000.00
404280AV1	HSBC HOLDINGS PLC	3.400% 03/08/2021 DD 03/08/16	253,280.00	254,220.00	250,000.00
404280BA6	HSBC HOLDINGS PLC	3.600% 05/25/2023 DD 05/25/16	311,236.90	311,798.00	310,000.00
404280AH2	HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/12/07	387,703.69	390,502.35	315,000.00
404280BF5	HSBC HOLDINGS PLC	2.650% 01/05/2022 DD 10/05/16	399,624.00	390,504.00	400,000.00
404280BG3	HSBC HOLDINGS PLC	VAR RT 01/05/2022 DD 10/05/16	500,000.00	509,315.00	500,000.00
404280AK5	HSBC HOLDINGS PLC	5.100% 04/05/2021 DD 04/05/11	1,040,499.00	972,639.00	900,000.00
404280AL3	HSBC HOLDINGS PLC	4.875% 01/14/2022 DD 11/17/11	3,383,256.00	3,130,666.00	2,900,000.00
EX0540529	HSBC HOLDINGS PLC		29,624,419.32	30,917,351.78	3,808,970.00
40434CAD7	HSBC USA INC	3.500% 06/23/2024 DD 06/23/14	100,249.00	100,423.00	100,000.00
40428HPH9	HSBC USA INC	1.625% 01/16/2018 DD 12/20/12	1,633,571.35	1,627,147.50	1,630,000.00
404303109	HSN INC		177,036.30	155,104.60	4,522.00
FHB8L1BL5	HUADIAN FUXIN ENERGY CORP LTD		1,195,534.84	903,354.12	4,072,000.00
443320106	HUB GROUP INC		266,805.40	271,775.00	6,212.00
443510607	HUBBELL INC		960,414.99	1,356,637.50	11,625.00
FC6442154	HUBEI SANONDA CO LTD		404,670.81	323,039.86	337,544.00
443573100	HUBSPOT INC		238,998.30	196,037.00	4,171.00
443628AF9	HUDBAY MINERALS INC 144A	7.250% 01/15/2023 DD 12/12/16	792,006.25	796,950.00	770,000.00
444097109	HUDSON PACIFIC PROPERTIES INC		4,327,522.87	4,571,135.40	131,430.00
EDB88MHC8	HUGO BOSS AG		1,239,925.84	767,020.84	12,510.00
FJ6805314	HULIC CO LTD		578,541.12	646,730.42	72,600.00
444859BC5	HUMANA INC	2.625% 10/01/2019 DD 09/19/14	100,368.00	100,802.00	100,000.00
444859102	HUMANA INC		3,916,487.60	6,418,987.83	31,461.00
EMBjYRQ18	HUNGARY GOVERNMENT BOND	5.500% 06/24/2025	559,768.40	531,076.22	130,000,000.00
EMB67GOS9	HUNGARY GOVERNMENT BOND	7.000% 06/24/2022	2,983,498.49	2,460,382.28	570,000,000.00
EMB23WL05	HUNGARY GOVERNMENT BOND	6.000% 11/24/2023	4,311,813.79	3,663,932.94	870,000,000.00

EMB00MQD1	HUNGARY GOVERNMENT BOND	7.500% 11/12/2020	625,627.33	652,642.63	155,000,000.00
445545AJ5	HUNGARY GOVERNMENT INTERNATION	5.750% 11/22/2023 DD 11/22/13	662,688.30	655,271.25	591,000.00
445545AL0	HUNGARY GOVERNMENT INTERNATION	5.375% 03/25/2024 DD 03/25/14	679,212.13	668,170.00	613,000.00
445545AG1	HUNGARY GOVERNMENT INTERNATION	4.125% 02/19/2018 DD 02/19/13	220,390.00	724,298.16	708,000.00
445545AE6	HUNGARY GOVERNMENT INTERNATION	6.375% 03/29/2021 DD 03/29/11	878,232.63	861,095.44	769,000.00
445587AA6	HUNT COS INC 144A	9.625% 03/01/2021 DD 02/25/14	1,088,881.51	1,111,593.75	1,065,000.00
44614DAC1	HUNTINGTON AUTO TRUST 1 A3	1.590% 11/16/2020 DD 11/30/16	1,009,946.57	1,007,929.50	1,010,000.00
446150104	HUNTINGTON BANCSHARES INC/OH		1,891,928.79	3,002,949.44	227,152.00
446413106	HUNTINGTON INGALLS INDUSTRIES		783,731.40	1,813,534.74	9,846.00
447011107	HUNTSMAN CORP		673,106.05	886,361.40	46,455.00
447324104	HURCO COS INC		139,324.80	146,169.60	4,416.00
447462102	HURON CONSULTING GROUP INC		677,595.70	677,595.70	13,378.00
448055AK9	HUSKY ENERGY INC	4.000% 04/15/2024 DD 03/17/14	101,357.00	101,817.00	100,000.00
NC2623832	HUSKY ENERGY INC		1,338,087.17	710,574.65	58,497.00
SSB12PJ24	HUSQVARNA AB		711,595.64	771,484.02	98,922.00
FMB56ZM71	HUTCHISON PORT HOLDINGS TRUST		557,817.91	339,735.00	781,000.00
448578AL8	HYATT HOTEL PORTFOL HYT D 144A	VAR RT 11/15/2029 DD 02/06/15	747,662.50	750,805.00	748,000.00
448579102	HYATT HOTELS CORP		479,587.10	538,121.88	9,738.00
NCBYXJY0	HYDRO ONE LIMITED		603,050.84	567,604.47	32,281.00
448814EJ8	HYDRO-QUEBEC	8.050% 07/07/2024 DD 07/07/94	52,835.60	52,589.20	40,000.00
LBB2QY963	HYPERMARCAS SA		3,032,755.67	3,101,366.95	386,300.00
FH6449620	HYSAN DEVELOPMENT CO LTD		347,673.69	363,774.72	88,000.00
449172105	HYSTER-YALE MATERIALS HANDLING		319,222.92	314,003.48	4,924.00
44890WAD2	HYUNDAI AUTO RECEIVABLES A A4	1.370% 07/15/2020 DD 01/21/15	2,124,336.72	2,127,848.70	2,130,000.00
44918LAD4	HYUNDAI AUTO RECEIVABLES C A3	1.460% 02/18/2020 DD 09/16/15	1,405,906.25	1,400,574.00	1,400,000.00
44923QAB0	HYUNDAI CAPITAL AMERICA 144A	4.000% 06/08/2017 DD 12/08/11	2,562,400.00	2,525,075.00	2,500,000.00
FKB1CCJ15	HYUNDAI ENGINEERING PLASTICS C		344,543.20	374,516.40	48,327.00
FK6451066	HYUNDAI MIPO DOCKYARD CO LTD		1,080,809.01	1,063,805.72	19,120.00
FK6449540	HYUNDAI MOBIS CO LTD		11,925,327.51	9,663,610.67	44,211.00
FK6451058	HYUNDAI MOTOR CO		4,661,492.67	2,991,079.27	24,744.00
44919P508	IAC/INTERACTIVECORP		869,991.58	1,035,862.52	15,988.00
45072PAD4	IASIS HEALTHCARE LLC / IASIS C	8.375% 05/15/2019 DD 11/15/11	1,022,197.84	887,400.00	1,020,000.00
EEB288C92	IBERDROLA SA		6,673,831.44	6,913,755.94	1,051,472.00
450828108	IBERIABANK CORP		4,529,687.01	4,561,443.75	54,465.00
SSB0S1658	ICA GRUPPEN AB		387,422.95	353,867.78	11,568.00
EF4554400	ICADE		730,021.76	730,387.85	10,215.00
44925C103	ICF INTERNATIONAL INC		643,761.60	688,675.20	12,476.00
45104G104	ICICI BANK LTD	ADR	3,858,505.67	3,513,521.55	469,095.00
451055107	ICONIX BRAND GROUP INC		282,306.08	276,968.36	29,654.00
44930G107	ICU MEDICAL INC		684,594.50	688,566.55	4,673.00
451107106	IDACORP INC		2,625,022.10	2,803,945.50	34,810.00
FJB1FF8P7	IDEMITSU KOSAN CO LTD		367,636.29	503,146.58	18,900.00
45168K306	IDERA PHARMACEUTICALS INC		34,757.49	29,455.50	19,637.00
45167R104	IDEX CORP		910,684.23	1,448,615.10	16,085.00
45168D104	IDEXX LABORATORIES INC		1,179,848.08	2,199,633.39	18,757.00
448947507	IDT CORP		131,080.24	116,950.32	6,308.00
44951W106	IES HOLDINGS INC		29,716.00	30,927.25	1,615.00
NC2469376	IGM FINANCIAL INC		478,432.74	406,625.41	14,275.00
451731103	IGNYTA INC		69,856.40	54,446.90	10,273.00
FJ6466984	IHI CORP		775,922.36	834,054.98	320,000.00
FJBFDTBS8	IIDA GROUP HOLDINGS CO LTD		709,320.77	665,508.69	35,012.00
902104108	II-VI INC		981,847.40	948,266.30	31,982.00
44967H101	ILG INC		1,317,712.32	1,312,655.31	72,243.00
EF7759436	ILIAD SA		1,161,940.41	1,079,803.74	5,605.00
452152HT1	ILLINOIS ST	5.665% 03/01/2018 DD 03/10/11	341,124.00	310,194.00	300,000.00
452151LE1	ILLINOIS ST	4.950% 06/01/2023 DD 06/12/03	674,979.50	664,664.00	650,000.00
452152HU8	ILLINOIS ST	5.877% 03/01/2019 DD 03/10/11	79,085.30	74,181.10	70,000.00
452252FH7	ILLINOIS ST TOLL HIGHWAY AUTH	6.184% 01/01/2034 DD 05/21/09	153,385.00	157,037.50	125,000.00
452151LF8	ILLINOIS ST TXBL	5.100% 06/01/2033 DD 06/12/03	347,990.00	326,127.50	365,000.00
452308AR0	ILLINOIS TOOL WORKS INC	3.900% 09/01/2042 DD 08/28/12	52,771.00	49,966.00	50,000.00
452308AX7	ILLINOIS TOOL WORKS INC	2.650% 11/15/2026 DD 11/07/16	119,622.00	114,710.40	120,000.00
452308AT6	ILLINOIS TOOL WORKS INC	3.500% 03/01/2024 DD 02/25/14	308,366.75	316,745.55	305,000.00
452308109	ILLINOIS TOOL WORKS INC		4,519,229.27	7,611,501.30	62,155.00
452327109	ILLUMINA INC		2,516,207.54	3,950,034.00	30,850.00
45245E109	IMAX CORP		293,698.50	267,308.20	8,513.00
EFB011GL4	IMERYS SA		473,565.27	651,987.80	8,577.00
EXBGLP8L4	IMI PLC		1,022,320.89	818,002.28	63,654.00
452521107	IMMERSON CORP		150,025.40	157,898.02	14,854.00
45252L103	IMMUNE DESIGN CORP		16,377.00	11,330.00	2,060.00
45253H101	IMMUNOGEN INC		25,556.22	25,185.84	12,346.00
452907108	IMMUNOMEDICS INC		56,876.40	66,265.52	18,056.00
45254P508	IMPAC MORTGAGE HOLDINGS INC		99,007.18	97,410.29	6,943.00
45256B101	IMPAX LABORATORIES INC		153,453.50	140,224.75	10,583.00
453140AB1	IMPERIAL BRANDS FINANCE P 144A	3.500% 02/11/2023 DD 02/11/13	2,480,825.00	2,513,725.00	2,500,000.00
EX0454499	IMPERIAL BRANDS PLC		22,535,688.16	20,677,311.78	472,377.00
NC2454246	IMPERIAL OIL LTD		2,280,653.69	2,092,467.28	60,075.00
45321L100	IMPERVA INC		6,173,718.54	5,883,609.60	153,219.00
453204109	IMPINJ INC		60,316.26	71,457.48	2,022.00
45329R109	INC RESEARCH HOLDINGS INC		300,346.60	314,705.80	5,983.00
45325VAB0	INCAPS FUNDING II LTD/INC 144A	VAR RT 01/15/2034 DD 12/16/03	398,357.03	417,227.28	417,644.92
AA6673047	INCITEC PIVOT LTD		23,292,848.86	20,188,613.28	7,744,715.00
45337C102	INCYTE CORP		2,050,193.36	3,443,973.69	34,347.00
453415309	INDEPENDENCE CONTRACT DRILLING		104,121.34	139,802.20	20,866.00
453440307	INDEPENDENCE HOLDING CO		73,320.70	74,270.45	3,799.00
45378A106	INDEPENDENCE REALTY TRUST INC		2,714,569.33	2,760,998.68	309,529.00
453838609	INDEPENDENT BANK CORP/MI		264,168.75	305,731.30	14,089.00
453836108	INDEPENDENT BANK CORP/ROCKLAND		1,156,706.60	1,259,505.10	17,878.00
45384B106	INDEPENDENT BANK GROUP INC		414,551.80	479,481.60	7,684.00
454889AN6	INDIANA MICHIGAN POWER CO	7.000% 03/15/2019 DD 01/15/09	67,870.20	66,123.60	60,000.00
454889AO9	INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	89,851.50	93,345.30	90,000.00
455780BU9	INDONESIA GOVERNMENT INTE 144A	5.125% 01/15/2045 DD 01/15/15	104,737.50	104,764.80	105,000.00
455780BQ8	INDONESIA GOVERNMENT INTE 144A	5.875% 01/15/2024 DD 01/15/14	2,966,880.48	2,986,633.10	2,707,000.00
455780BR6	INDONESIA GOVERNMENT INTE 144A	6.750% 01/15/2044 DD 01/15/14	139,502.50	123,456.72	102,000.00

455780BV7	INDONESIA GOVERNMENT INTE 144A	4.750% 01/08/2026 DD 12/08/15	1,856,388.83	1,804,425.44	1,748,000.00
Y20721AJ8	INDONESIA GOVERNMENT INTE REGS	6.625% 02/17/2037 DD 02/14/07	1,692,672.00	1,911,430.02	1,653,000.00
Y20721AE9	INDONESIA GOVERNMENT INTE REGS	8.500% 10/12/2035 DD 10/12/05	1,891,954.95	1,915,505.08	1,412,000.00
Y20721BG3	INDONESIA GOVERNMENT INTE REGS	4.125% 01/15/2025 DD 01/15/15	245,830.00	241,764.96	244,000.00
FLB44K554	INDONESIA TREASURY BOND	8.250% 07/15/2021	937,157.76	876,021.26	11,520,000,000.00
FLBDFM7X5	INDONESIA TREASURY BOND	8.375% 03/15/2024	1,789,444.85	1,540,669.77	20,300,000,000.00
FLBF49QH5	INDONESIA TREASURY BOND	8.750% 02/15/2044	3,079,743.29	2,795,995.03	37,000,000,000.00
FLBDZCRY1	INDONESIA TREASURY BOND	9.000% 03/15/2029	4,341,389.88	3,645,664.79	46,600,000,000.00
EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA		10,467,743.17	24,878,580.41	727,326.00
FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O		12,418,423.65	10,756,028.19	17,934,000.00
NC2543683	INDUSTRIAL ALLIANCE INS & FINL		719,919.66	825,105.51	20,725.00
LMB1FJ6T9	INDUSTRIAS BACHOCO SAB DE CV		1,297,471.45	1,267,886.99	308,205.00
LM2448206	INDUSTRIAS PENOLES SAB DE CV		1,166,705.22	1,051,281.03	56,100.00
SSB1VSK57	INDUSTRIVARDEN AB		396,187.36	456,227.92	24,409.00
45669DAA6	INDYMAC HOME EQUITY MORT H1 A1	VAR RT 07/25/2037 DD 03/23/07	1,225,448.97	1,365,516.36	1,502,466.15
456610AB0	INDYMAC INDX MORTGAGE AR15 A2	VAR RT 07/25/2036 DD 05/30/06	1,978,722.38	2,013,092.79	2,420,455.44
45661EAV6	INDYMAC INDX MORTGAGE AR4 A1A	VAR RT 05/25/2046 DD 03/25/06	831,715.81	808,533.68	985,007.65
ED5889503	INFINEON TECHNOLOGIES AG		2,414,000.57	3,753,431.68	215,542.00
45667G103	INFINER CORP		356,831.23	369,000.87	43,463.00
45665G303	INFINITY PHARMACEUTICALS INC		7,560.81	8,298.45	6,147.00
45665Q103	INFINITY PROPERTY & CASUALTY C		645,949.40	655,646.10	7,459.00
45675Y104	INFORMATION SERVICES GROUP INC		18,033.38	16,660.28	4,577.00
LMB84XBP7	INFRAESTRUCTURA ENERGETICA NOV		3,489,425.90	3,488,413.38	795,600.00
45685L100	INFREAREIT INC		460,744.20	493,241.40	27,540.00
ENBZ57394	ING GROEP NV		26,607,860.35	32,467,615.95	2,302,340.00
EF4196897	INGENICO GROUP SA		12,762,562.06	12,493,168.48	156,118.00
45687AAL6	INGERSOLL-RAND GLOBAL HOLDING	2.875% 01/15/2019 DD 01/15/14	99,524.00	101,791.00	100,000.00
45687AAG7	INGERSOLL-RAND GLOBAL HOLDING	5.750% 06/15/2043 DD 12/15/13	103,234.00	118,328.00	100,000.00
G47791101	INGERSOLL-RAND PLC		2,285,639.40	4,076,923.20	54,330.00
45688C107	INGEVITY CORP		542,824.50	589,690.14	10,749.00
457030104	INGLES MARKETS INC		460,101.60	464,934.60	9,666.00
457187102	INGREDION INC		1,207,817.56	1,895,018.40	15,165.00
EXB09LSH9	INMARSAT PLC		1,086,701.24	930,058.15	100,158.00
45773Y105	INNERWORKINGS INC		66,565.80	69,383.40	7,044.00
EDBDCFZS2	INNOGY SE		7,251,313.35	6,389,496.35	183,515.00
45774N108	INNOPHOS HOLDINGS INC		208,066.24	208,465.14	3,989.00
45768S105	INNOSPEC INC		3,850,047.86	3,828,602.00	55,892.00
45781M101	INNOVIVA INC		6,855,782.80	3,198,144.40	298,892.00
45780L104	INOGEN INC		157,372.92	158,386.86	2,358.00
45780V102	INOTEK PHARMACEUTICALS CORP		23,058.75	21,807.50	3,575.00
45781D101	INOVALON HOLDINGS INC		197,460.19	91,144.70	8,849.00
45773H201	INOVIO PHARMACEUTICALS INC		76,623.96	66,637.88	9,602.00
FJB10RB16	INPEX CORP		8,846,901.75	9,060,981.12	902,500.00
45772F107	INPHI CORP		2,341,999.15	2,252,640.70	50,485.00
45765U103	INSIGHT ENTERPRISES INC		836,131.55	1,024,951.80	25,345.00
457669307	INSMED INC		4,855,219.16	4,375,650.51	330,737.00
45778Q107	INSPERITY INC		162,800.75	160,985.55	2,269.00
45780R101	INSTALLED BUILDING PRODUCTS IN		7,032,163.60	7,153,407.80	173,206.00
45774W108	INSTEEL INDUSTRIES INC		84,956.00	90,383.04	2,536.00
45781U103	INSTRUCTURE INC		29,298.50	29,755.10	1,522.00
45784P101	INSULET CORP		309,941.46	314,025.12	8,334.00
AA6271024	INSURANCE AUSTRALIA GROUP LTD		1,924,931.19	2,114,579.62	487,527.00
45824V209	INSYS THERAPEUTICS INC		45,783.80	31,316.80	3,404.00
NCB04YJV1	INTACT FINANCIAL CORP		1,608,407.85	1,808,490.14	25,237.00
45826H109	INTEGER HOLDINGS CORP		3,561,857.10	3,821,373.10	129,758.00
457985208	INTEGRA LIFESCIENCES HOLDINGS		356,254.08	374,730.72	4,368.00
458118106	INTEGRATED DEVICE TECHNOLOGY I		489,042.36	458,854.56	19,476.00
458140AN0	INTEL CORP	4.000% 12/15/2032 DD 12/11/12	92,924.00	103,096.00	100,000.00
458140100	INTEL CORP		27,951,035.02	36,431,727.93	1,004,459.00
45825N107	INTELIQUENT INC		108,468.00	108,090.72	4,716.00
45826J105	INTELLIA THERAPEUTICS INC		17,024.58	13,332.87	1,017.00
L5140P101	INTELSAT SA		65,872.12	52,975.47	19,841.00
458334109	INTER PARFUMS INC		259,882.00	255,974.00	7,816.00
NCBDD54N0	INTER PIPELINE LTD		1,529,697.20	1,464,992.45	66,283.00
45841N107	INTERACTIVE BROKERS GROUP INC		187,456.91	362,909.40	9,940.00
4581X0BR8	INTER-AMERICAN DEVELOPMENT BAN	1.750% 08/24/2018 DD 08/24/11	52,170.00	50,324.00	50,000.00
4581X0BG2	INTER-AMERICAN DEVELOPMENT BAN	3.875% 09/17/2019 DD 09/17/09	67,285.40	68,760.25	65,000.00
4581X0CP1	INTER-AMERICAN DEVELOPMENT BAN	1.875% 06/16/2020 DD 06/16/15	310,381.30	310,031.00	310,000.00
45845P108	INTERCEPT PHARMACEUTICALS INC		2,824,611.66	2,410,508.90	22,186.00
45866FAB0	INTERCONTINENTAL EXCHANGE INC	2.500% 10/15/2018 DD 10/08/13	102,081.00	101,343.00	100,000.00
45866F104	INTERCONTINENTAL EXCHANGE INC		4,691,165.56	7,005,107.20	124,160.00
EXBYXK635	INTERCONTINENTAL HOTELS GROUP		1,317,258.88	1,673,283.55	37,223.00
45867G101	INTERDIGITAL INC/PA		388,292.85	457,389.45	5,007.00
458665304	INTERFACE INC		246,762.40	248,774.05	13,411.00
459044103	INTERNATIONAL BANCSHARES CORP		1,465,641.25	1,543,178.40	37,823.00
459058ES8	INTERNATIONAL BANK FOR RECONST	1.875% 10/07/2022 DD 10/07/15	79,932.80	78,239.20	80,000.00
459058FP3	INTERNATIONAL BANK FOR RECONST	1.375% 09/20/2021 DD 09/20/16	100,288.00	96,841.00	100,000.00
459058FF5	INTERNATIONAL BANK FOR RECONST	1.750% 04/19/2023 DD 04/19/16	148,914.00	144,555.00	150,000.00
459058FE8	INTERNATIONAL BANK FOR RECONST	0.875% 07/19/2018 DD 04/19/16	149,650.50	149,064.00	150,000.00
459058ER0	INTERNATIONAL BANK FOR RECONST	1.000% 10/05/2018 DD 10/07/15	165,019.80	164,183.25	165,000.00
459058FM0	INTERNATIONAL BANK FOR RECONST	1.125% 08/10/2020 DD 08/10/16	249,155.00	243,935.00	250,000.00
459058EP4	INTERNATIONAL BANK FOR RECONST	2.500% 07/29/2025 DD 07/29/15	293,674.88	287,619.10	290,000.00
459058FH1	INTERNATIONAL BANK FOR RECONST	1.375% 05/24/2021 DD 05/24/16	297,207.00	291,543.00	300,000.00
459058FK4	INTERNATIONAL BANK FOR RECONST	0.875% 08/15/2019 DD 07/13/16	497,250.00	489,385.00	500,000.00
459200AG6	INTERNATIONAL BUS MACHS CORP	8.375% 11/01/2019	120,959.63	129,215.90	110,000.00
459200JF9	INTERNATIONAL BUSINESS MACHINE	2.250% 02/19/2021 DD 02/19/16	139,822.20	139,829.20	140,000.00
459200GM7	INTERNATIONAL BUSINESS MACHINE	7.625% 10/15/2018 DD 10/15/08	200,308.50	165,606.00	150,000.00
459200GS4	INTERNATIONAL BUSINESS MACHINE	5.600% 11/30/2039 DD 11/30/09	179,406.85	186,507.00	153,000.00
459200HW4	INTERNATIONAL BUSINESS MACHINE	VAR RT 02/12/2019 DD 02/12/14	705,350.10	703,059.00	700,000.00
459200101	INTERNATIONAL BUSINESS MACHINE		32,970,592.84	31,060,546.77	187,123.00
EEB5282K7	INTERNATIONAL CONSOLIDATED AIR		1,192,746.79	974,220.72	180,084.00
EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR		1,100,167.88	2,468,316.68	453,070.00
459506101	INTERNATIONAL FLAVORS & FRAGRA		1,308,860.87	1,985,199.84	16,848.00

G4863A108	INTERNATIONAL GAME TECHNOLOGY		287,926.70	377,517.36	14,793.00
459745GN9	INTERNATIONAL LEASE FINANCE CO	5.875% 08/15/2022 DD 08/21/12	428,025.00	412,300.00	380,000.00
460146CQ4	INTERNATIONAL PAPER CO	4.400% 08/15/2047 DD 08/11/16	75,085.50	70,875.75	75,000.00
460146CN1	INTERNATIONAL PAPER CO	5.150% 05/15/2046 DD 05/26/15	101,972.00	104,287.00	100,000.00
460146CF8	INTERNATIONAL PAPER CO	7.300% 11/15/2039 DD 12/07/09	111,433.00	127,422.00	100,000.00
460146CL5	INTERNATIONAL PAPER CO	3.800% 01/15/2026 DD 05/26/15	237,976.10	232,932.50	230,000.00
460146CP6	INTERNATIONAL PAPER CO	3.000% 02/15/2027 DD 08/11/16	1,245,300.00	1,179,300.00	1,250,000.00
460146103	INTERNATIONAL PAPER CO		5,891,557.59	7,489,684.30	141,155.00
Y41053102	INTERNATIONAL SEAWAYS INC		127,855.28	125,093.26	8,909.78
460335201	INTERNATIONAL SPEEDWAY CORP		670,275.20	670,275.20	18,214.00
FKBHZY934	INTERPARK CORP		1,188,222.74	529,744.89	62,728.00
460690BL3	INTERPUBLIC GROUP OF COS INC/T	4.200% 04/15/2024 DD 04/03/14	152,500.50	154,125.00	150,000.00
460690100	INTERPUBLIC GROUP OF COS INC/T		1,187,951.82	1,986,689.65	84,865.00
E15161407	INTERPUMP GROUP SPA		437,709.57	511,722.51	31,200.00
46071F103	INTERSECT ENT INC		44,119.40	44,673.20	3,692.00
46069S109	INTERSIL CORP		2,048,082.84	2,062,883.80	92,506.00
EX3163832	INTERTEK GROUP PLC		1,084,743.11	1,257,742.45	29,241.00
46115HAP2	INTESA SANPAOLO SPA	5.250% 01/12/2024 DD 01/14/14	201,320.00	210,412.00	200,000.00
46115HAN7	INTESA SANPAOLO SPA	2.375% 01/13/2017 DD 01/14/14	501,253.00	500,070.00	500,000.00
E14076846	INTESA SANPAOLO SPA		589,172.13	595,930.03	252,908.00
E14076838	INTESA SANPAOLO SPA		14,561,939.48	14,747,290.50	5,763,309.00
46116V105	INTL. FCSTONE INC		410,286.24	412,473.60	10,416.00
FK6443584	INTOPS CO LTD		221,225.64	235,623.30	28,038.00
46116X101	INTRA-CELLULAR THERAPIES INC		69,275.70	74,936.94	4,966.00
46118H104	INTRALINKS HOLDINGS INC		315,445.90	369,569.20	27,335.00
46090K109	INTRAWEST RESORTS HOLDINGS INC		192,612.31	199,081.05	11,153.00
46122T102	INTREXON CORP		4,461,644.44	3,492,882.00	143,740.00
EX0683436	INTU PROPERTIES PLC		787,247.01	588,706.91	169,369.00
461202103	INTUIT INC		3,746,877.03	5,893,590.03	51,423.00
46120E602	INTUITIVE SURGICAL INC		15,695,885.39	21,985,405.56	34,668.00
461203101	INVACARE CORP		261,419.20	286,682.40	21,968.00
46123D205	INVENSENSE INC		460,768.40	723,095.44	56,536.00
461212102	INVENTURE FOODS INC		23,860.98	27,392.85	2,781.00
G491BT108	INVESCO LTD		2,099,503.92	2,635,817.84	86,876.00
46131B100	INVESCO MORTGAGE CAPITAL INC		1,154,240.36	1,135,573.40	77,779.00
EXB17BBQ9	INVESTEC PLC		708,319.40	691,377.12	104,389.00
46145F105	INVESTMENT TECHNOLOGY GROUP IN		392,738.59	399,004.62	20,213.00
SS5679591	INVESTOR AB		2,334,593.04	3,252,152.43	86,768.00
46146L101	INVESTORS BANCORP INC		2,825,805.43	2,858,592.15	204,917.00
461730103	INVESTORS REAL ESTATE TRUST		559,463.36	597,151.76	83,752.00
461804106	INVESTORS TITLE CO		127,616.00	157,705.46	997.00
46185L103	INVITAE CORP		20,204.04	26,471.96	3,334.00
46186UAJ1	INVITATION HOMES 2 SFR1 E 144A	VAR RT 03/17/2032 DD 01/29/15	907,000.00	909,721.00	907,000.00
46186PAL7	INVITATION HOMES 2 SFR1 F 144A	VAR RT 06/17/2031 DD 05/30/14	800,317.97	807,156.90	810,000.00
46186NAL2	INVITATION HOMES 2 SFR1 F 144A	VAR RT 12/17/2030 DD 11/19/13	1,291,140.63	1,304,524.20	1,310,000.00
46186JAE7	INVITATION HOMES 2 SFR2 E 144A	VAR RT 06/17/2032 DD 04/10/15	673,000.00	670,819.48	673,000.00
46186LAL6	INVITATION HOMES 2 SFR2 F 144A	VAR RT 09/17/2031 DD 08/14/14	478,981.29	483,000.00	483,000.00
46186TAJ4	INVITATION HOMES 2 SFR3 E 144A	VAR RT 12/17/2031 DD 11/12/14	295,160.36	302,000.00	302,000.00
46186M209	INVIVO THERAPEUTICS HOLDINGS C		24,853.50	19,646.10	4,734.00
46186FAA3	INWOOD PARK CDO LTD 1A E 144A	VAR RT 01/20/2021 DD 01/11/07	1,096,425.00	1,100,000.00	1,100,000.00
462222100	IONIS PHARMACEUTICALS INC		1,514,861.26	1,356,315.31	28,357.00
44980X109	IPG PHOTONICS CORP		4,535,236.62	4,877,754.65	49,415.00
NAB3MLC77	IPIC GMTN LTD REGS	5.000% 11/15/2020	2,513,500.00	2,376,440.00	2,200,000.00
NAB0WL575	IRAQ INTERNATIONAL BOND REGS	5.800% 01/15/2028	782,508.38	791,776.12	954,000.00
450056106	IRHYTHM TECHNOLOGIES INC		34,250.36	37,230.00	1,241.00
462684101	IRIDEX CORP		18,073.06	15,705.02	1,117.00
46269C102	IRIDIUM COMMUNICATIONS INC		496,047.90	547,363.20	57,017.00
462726100	IROBOT CORP		213,500.16	226,727.55	3,879.00
46284V101	IRON MOUNTAIN INC		1,800,966.61	1,787,374.40	55,030.00
46333X108	IRONWOOD PHARMACEUTICALS INC		301,160.34	285,831.26	18,694.00
450047204	IRSA INVERSIONES Y REPRESENTAC	ADR	2,463,069.79	3,002,622.08	162,832.00
FJB2Q4CL2	ISETAN MITSUKOSHI HOLDINGS LTD		658,374.09	644,935.07	59,700.00
46429B598	ISHARES MSCI INDIA ETF		14,531,379.65	14,943,894.00	557,400.00
464287655	ISHARES RUSSELL 2000 ETF		257,490.18	256,619.55	1,903.00
464287630	ISHARES RUSSELL 2000 VALUE E		940,937.54	935,700.98	7,867.00
464592104	ISLE OF CAPRI CASINOS INC		80,355.78	89,328.42	3,618.00
FZ6455536	ISRAEL CHEMICALS LTD		535,498.67	293,404.23	71,469.00
46513EFG2	ISRAEL ST AID	5.500% 09/18/2033 DD 09/18/03	518,472.00	517,920.00	400,000.00
465141406	ISRAMCO INC		11,852.50	13,673.00	110.00
SDBKJ9RT5	ISS A/S		2,931,826.26	2,717,493.86	80,357.00
46521HAB1	ISTAR FINANCIAL 6/16 TLB		1,451,437.70	1,481,375.43	1,466,098.68
45031U101	ISTAR INC		122,871.63	122,673.29	9,917.00
FJ6467107	ISUZU MOTORS LTD		1,211,573.90	1,489,444.04	117,300.00
EIBDQRT7	ITALY BUONI POLIENNALI DE 144A	0.100% 05/15/2022	1,139,143.91	1,093,048.07	1,034,382.00
EIB58RK87	ITALY BUONI POLIENNALI DE REGS	2.550% 09/15/2041	905,707.44	896,132.04	677,647.60
EIB4NSG29	ITALY BUONI POLIENNALI DE REGS	3.100% 09/15/2026	1,457,620.53	1,470,706.71	1,141,518.80
EIB96T261	ITALY BUONI POLIENNALI DEL TES	1.700% 09/15/2018	2,564,159.60	2,378,328.98	2,161,125.00
465410AH1	ITALY REP OF DEBS	6.875% 09/27/2023 DD 09/27/93	228,349.51	234,072.00	200,000.00
465562106	ITAU UNIBANCO HOLDING SA	ADR	7,870,150.55	6,880,959.12	669,354.00
LBB037HR6	ITAU UNIBANCO HOLDING SA		5,604,566.43	5,019,414.08	482,620.00
FJ6467800	ITOCHU CORP		3,404,902.94	3,920,085.86	294,600.00
465741106	ITRON INC		313,420.05	303,754.05	4,833.00
45073V108	ITT INC		655,777.03	819,843.92	21,256.00
EX3398644	ITV PLC		1,788,628.98	1,911,569.67	749,523.00
221625AM8	IVORY COAST GOVERNMENT IN 144A	6.375% 03/03/2028 DD 03/03/15	362,434.35	355,604.90	365,000.00
221625AL0	IVORY COAST GOVERNMENT IN 144A	5.375% 07/23/2024 DD 07/23/14	69,862.50	66,407.67	69,000.00
NAB534G02	IVORY COAST GOVERNMENT IN REGS	STEP 12/31/2032	1,151,769.08	1,153,013.89	1,247,540.00
EXBYVQYS8	IWG PLC		22,905,823.53	18,687,862.75	6,147,932.00
45071R109	IXIA		607,636.10	714,083.30	44,353.00
46600W106	IXYS CORP		208,716.00	206,976.70	17,393.00
46609J106	J ALEXANDER'S HOLDINGS INC		93,010.00	99,985.75	9,301.00
FJB23TC16	J FRONT RETAILING CO LTD		615,359.06	656,278.15	48,600.00
EXB019KW9	J SAINSBURY PLC		1,199,666.68	863,306.32	280,251.00

466032109	J&J SNACK FOODS CORP			269,448.90	289,543.10	2,170.00
46611NAD5	J.C. PENNEY 5/13 COV-LITE TLB			662,483.44	671,225.56	665,812.50
46646TAN9	J.P. MORGAN CHASE C WSP E 144A	VAR RT	08/15/2033 DD 09/29/16	635,000.00	635,000.00	635,000.00
46646TAQ2	J.P. MORGAN CHASE C WSP F 144A	VAR RT	08/15/2033 DD 09/29/16	1,943,000.00	1,944,943.00	1,943,000.00
46646GAA5	J.P. MORGAN CHASE NINE A 144A	VAR RT	10/06/2038 DD 09/01/16	2,551,270.00	2,422,750.00	2,500,000.00
48123V102	J2 GLOBAL INC			506,693.88	556,567.20	6,804.00
466313103	JABIL CIRCUIT INC			925,944.31	1,016,342.46	42,938.00
426281101	JACK HENRY & ASSOCIATES INC			858,986.03	1,480,051.38	16,671.00
466367109	JACK IN THE BOX INC			7,655,242.65	8,405,933.80	75,295.00
469814107	JACOBS ENGINEERING GROUP INC			1,179,902.78	1,445,520.00	25,360.00
FK6198436	JAHWA ELECTRONICS CO LTD			422,194.37	370,772.02	26,265.00
47012E106	JAKKS PACIFIC INC			73,774.80	55,063.80	10,692.00
470160AV4	JAMAICA GOVERNMENT INTERNATION	8.000%	03/15/2039 DD 03/15/07	231,800.00	221,074.00	200,000.00
47023A309	JAMBA INC			18,925.92	19,281.60	1,872.00
AAB60QWJ9	JAMES HARDIE INDUSTRIES PLC			1,014,664.08	1,412,084.14	88,763.00
G5005R107	JAMES RIVER GROUP HOLDINGS LTD			408,888.48	409,973.85	9,867.00
47102X105	JANUS CAPITAL GROUP INC			1,404,888.32	1,324,067.33	99,779.00
FJB8BRV41	JAPAN AIRLINES CO LTD			595,653.80	629,506.60	21,500.00
FJ6472172	JAPAN AIRPORT TERMINAL CO LTD			373,258.88	239,079.19	6,600.00
471048AT5	JAPAN BANK FOR INTERNATIONAL C	2.375%	04/20/2026 DD 04/20/16	299,220.00	288,273.00	300,000.00
471048AS7	JAPAN BANK FOR INTERNATIONAL C	1.875%	04/20/2021 DD 04/20/16	297,963.00	293,067.00	300,000.00
FJ6743887	JAPAN EXCHANGE GROUP INC			1,200,955.24	1,459,021.78	101,900.00
FJBYT8165	JAPAN POST BANK CO LTD			1,138,085.81	1,028,477.76	85,500.00
FJBYT8140	JAPAN POST HOLDINGS CO LTD			1,236,461.60	1,098,299.86	87,800.00
FJ6528171	JAPAN PRIME REALTY INVESTMENT			542,290.88	635,662.56	161.00
FJ6397585	JAPAN REAL ESTATE INVESTMENT C			1,372,043.11	1,463,677.33	268.00
FJ6513348	JAPAN RETAIL FUND INVESTMENT C			1,062,452.32	1,079,188.96	532.00
FJ6474533	JAPAN TOBACCO INC			26,840,088.71	25,125,625.30	762,364.00
FJB2QR5B6	JAPANESE GOVERNMENT CPI LINKED	1.400%	03/10/2018	716,268.50	464,325.38	51,357,600.00
FLB9DG2Q9	JAPFA COMFEED INDONESIA TBK PT			385,192.19	616,470.62	5,708,200.00
FM6242263	JARDINE CYCLE & CARRIAGE LTD			626,986.22	475,627.59	16,666.00
FM6472118	JARDINE MATHESON HOLDINGS LTD			2,792,405.82	2,690,675.00	48,700.00
445658107	JB HUNT TRANSPORT SERVICES INC			1,167,204.54	1,820,547.85	18,755.00
445658CC9	JB HUNT TRANSPORT SERVICES INC	2.400%	03/15/2019 DD 03/06/14	3,008,460.00	3,008,400.00	3,000,000.00
466112AL3	JBS USA LUX SA / JBS USA 144A	7.250%	06/01/2021 DD 06/01/13	150,075.00	150,076.45	145,000.00
466112AF6	JBS USA LUX SA / JBS USA 144A	7.250%	06/01/2021 DD 05/27/11	387,981.25	388,128.75	375,000.00
708160106	JC PENNEY CO INC			1,343,442.20	529,870.53	63,763.00
708160BS4	JC PENNEY CORP INC	7.400%	04/01/2037 DD 04/14/97	509,269.87	553,500.00	615,000.00
708160CB0	JC PENNEY CORP INC 144A	5.875%	07/01/2023 DD 06/23/16	205,000.00	211,406.25	205,000.00
EF7136668	JCDECAUX SA			363,595.26	364,380.44	12,369.00
47215P106	JD.COM INC			1,179,352.29	1,065,936.00	41,900.00
NC2471547	JEAN COUTU GROUP (PJC) INC	ADR		319,334.86	266,755.15	17,100.00
472319AL6	JEFFERIES GROUP LLC	5.125%	01/20/2023 DD 01/18/13	51,783.50	52,327.00	50,000.00
472319AM4	JEFFERIES GROUP LLC	6.500%	01/20/2043 DD 01/18/13	1,608,015.50	1,594,934.50	1,550,000.00
EPB1Y1SQ0	JERONIMO MARTINS SGPS SA			582,723.28	650,860.24	41,864.00
477143101	JETBLUE AIRWAYS CORP			1,387,066.72	1,530,030.48	68,244.00
FJ6543790	JFE HOLDINGS INC			1,508,638.64	1,451,348.27	95,100.00
FJ6473469	JGC CORP			991,022.63	841,332.39	46,200.00
FHB6RRXY4	JIANGNAN GROUP LTD			1,853,559.06	1,231,269.87	8,758,000.00
47760A108	JIVE SOFTWARE INC			33,720.00	36,670.50	8,430.00
832696405	JM SMUCKER CO/THE			2,381,974.16	3,132,347.60	24,460.00
832696AK4	JM SMUCKER CO/THE	3.500%	03/15/2025 DD 09/15/15	127,596.25	126,042.50	125,000.00
800422107	JOHN B SANFILIPPO & SON INC			308,220.99	323,864.39	4,601.00
477839104	JOHN BEAN TECHNOLOGIES CORP			364,796.50	361,849.50	4,210.00
24422ETB5	JOHN DEERE CAPITAL CORP	2.450%	09/11/2020 DD 09/11/15	89,941.50	90,373.50	90,000.00
24422EST7	JOHN DEERE CAPITAL CORP	1.350%	01/16/2018 DD 01/16/15	140,632.80	139,829.20	140,000.00
24422ETA7	JOHN DEERE CAPITAL CORP	1.750%	08/10/2018 DD 09/11/15	326,641.25	325,611.00	325,000.00
47788MAC4	JOHN DEERE OWNER TRUST 20 A A3	1.360%	04/15/2020 DD 03/02/16	1,564,753.67	1,560,899.70	1,565,000.00
477877AD6	JOHN DEERE OWNER TRUST 20 B A3	1.070%	11/15/2018 DD 09/03/14	1,764,234.69	1,764,545.87	1,764,669.39
968223206	JOHN WILEY & SONS INC			389,629.82	488,890.00	8,420.00
478160AV6	JOHNSON & JOHNSON	4.500%	09/01/2040 DD 08/17/10	27,661.80	33,524.40	30,000.00
478160BV5	JOHNSON & JOHNSON	3.700%	03/01/2046 DD 03/01/16	84,632.80	83,755.60	85,000.00
478160AW4	JOHNSON & JOHNSON	2.950%	09/01/2020 DD 08/17/10	124,108.75	129,106.25	125,000.00
478160BJ2	JOHNSON & JOHNSON			132,857.50	137,432.50	125,000.00
478160104	JOHNSON & JOHNSON	4.375%	12/05/2033 DD 12/05/13	57,528,101.83	82,232,059.18	713,758.00
G51502105	JOHNSON CONTROLS INTERNATIONAL			9,000,145.70	7,966,763.85	193,415.00
EXB24BQC2	JOHNSON MATTHEY PLC			4,251,918.85	3,964,511.87	100,831.00
479167108	JOHNSON OUTDOORS INC			139,687.00	135,223.83	3,407.00
48019R108	JONES ENERGY INC			164,115.90	197,730.00	39,546.00
48020Q107	JONES LANG LASALLE INC			852,440.28	1,036,872.48	10,262.00
418097AH4	JORDAN GOVERNMENT INTERNA 144A	5.750%	01/31/2027 DD 11/01/16	148,445.72	141,177.50	149,000.00
481165108	JOY GLOBAL INC			1,901,452.00	1,901,452.00	67,909.00
46636DBL9	JP MORGAN CHASE C C4 TAC1 144A	7.990%	07/15/2046 DD 06/01/11	894,024.16	886,985.64	880,540.88
46636DBN5	JP MORGAN CHASE C C4 TAC2 144A	7.990%	07/15/2046 DD 06/01/11	1,080,000.00	995,889.80	1,000,000.00
46636AAC6	JP MORGAN CHASE C CNTR A2 144A	4.311%	08/05/2032 DD 09/01/10	711,979.68	703,299.00	670,000.00
46636AAN2	JP MORGAN CHASE C CNTR D 144A	VAR RT	08/05/2032 DD 09/01/10	1,231,465.84	1,379,284.20	1,260,000.00
46642MAN8	JP MORGAN CHASE CO DSTY E 144A	VAR RT	06/10/2027 DD 07/06/14	1,582,096.03	1,592,832.78	1,722,000.00
46642FAA1	JP MORGAN CHASE CO INMZ M 144A	VAR RT	06/15/2029 DD 06/27/14	2,253,515.63	2,250,000.00	2,250,000.00
46634GAE1	JP MORGAN CHASE CO IWST C 144A	VAR RT	12/05/2027 DD 12/01/09	727,615.63	676,630.30	610,000.00
46634GAF8	JP MORGAN CHASE CO IWST D 144A	VAR RT	12/05/2027 DD 12/01/09	2,307,603.73	2,486,745.00	2,250,000.00
46639YAE7	JP MORGAN CHASE CO LC11 F 144A	VAR RT	04/15/2046 DD 06/01/13	1,694,257.62	1,278,202.83	2,326,000.00
46646HAA3	JP MORGAN CHASE CO WSMZ M 144A	VAR RT	08/15/2033 DD 09/29/16	997,500.00	1,000,000.00	1,000,000.00
46635TCC5	JP MORGAN CHASE COM C3 A4 144A	4.717%	02/15/2046 DD 03/01/11	566,073.44	541,668.05	505,000.00
46636DBG0	JP MORGAN CHASE COM C4 NR 144A	VAR RT	07/15/2046 DD 06/01/11	345,800.00	345,800.00	532,000.00
46643LAL3	JP MORGAN CHASE COM CBM D 144A	VAR RT	10/15/2029 DD 11/10/14	317,136.88	319,180.08	326,000.00
46637WAN3	JP MORGAN CHASE COM CBX D 144A	VAR RT	06/15/2045 DD 06/01/12	982,227.05	1,125,644.80	1,120,000.00
46637WAQ6	JP MORGAN CHASE COM CBX E 144A	VAR RT	06/15/2045 DD 06/01/12	1,115,680.43	1,092,015.88	1,102,000.00
46637WAS2	JP MORGAN CHASE COM CBX F 144A	VAR RT	06/15/2045 DD 06/01/12	1,214,542.93	1,082,942.25	1,417,000.00
46637WAU7	JP MORGAN CHASE COM CBX G 144A	VAR RT	06/15/2045 DD 06/01/12	1,686,856.88	1,358,993.78	2,244,000.00
46642YAL6	JP MORGAN CHASE COM FL5 D 144A	VAR RT	07/15/2031 DD 09/29/14	651,726.56	633,074.00	650,000.00
46642DAN8	JP MORGAN CHASE COM INN E 144A	VAR RT	06/15/2029 DD 06/27/14	1,175,735.00	1,176,906.45	1,185,000.00
46642DAQ1	JP MORGAN CHASE COM INN F 144A	VAR RT	06/15/2029 DD 06/27/14	1,390,889.06	1,367,319.96	1,401,000.00
46645FAQ3	JP MORGAN CHASE COM UES F 144A	VAR RT	09/05/2032 DD 10/01/15	1,158,101.28	1,185,395.40	1,260,000.00

46625MUE7	JP MORGAN CHASE COMM C1 F 144A	VAR RT	01/12/2037 DD 03/01/03	250,468.75	245,310.00	250,000.00
46635TBD3	JP MORGAN CHASE COMM C3 E 144A	VAR RT	02/15/2046 DD 03/01/11	672,034.38	671,038.40	664,000.00
46635TBN1	JP MORGAN CHASE COMM C3 H 144A	VAR RT	02/15/2046 DD 03/01/11	743,422.97	674,960.62	903,000.00
46636DAY2	JP MORGAN CHASE COMM C4 E 144A	VAR RT	07/15/2046 DD 06/01/11	2,427,080.85	2,470,021.40	2,420,000.00
46636DBA3	JP MORGAN CHASE COMM C4 F 144A	VAR RT	07/15/2046 DD 06/01/11	143,160.94	148,380.96	168,000.00
46636DBE5	JP MORGAN CHASE COMM C4 H 144A	VAR RT	07/15/2046 DD 06/01/11	666,946.29	687,598.89	1,005,000.00
46625YVZ3	JP MORGAN CHASE COMMERC CB13 AJ	VAR RT	01/12/2043 DD 11/01/05	1,145,820.87	1,171,789.13	1,170,197.66
46631BAK1	JP MORGAN CHASE COMMERC LD11 AJ	VAR RT	06/15/2049 DD 07/01/07	752,377.83	841,434.00	1,254,000.00
46631BAJ4	JP MORGAN CHASE COMMERC LD11 AM	VAR RT	06/15/2049 DD 07/01/07	2,535,864.35	2,567,411.86	2,546,000.00
46630JAC3	JP MORGAN CHASE COMMERC LDPX A3	5.420% 01/15/2049 DD 03/01/07		205,721.16	183,076.08	183,028.49
46590MAR1	JP MORGAN CHASE COMMERC JP2 A4	2.822% 08/15/2049 DD 07/01/16		540,747.90	508,856.25	525,000.00
46625YNK5	JP MORGAN CHASE COMMERC LDP2 C	VAR RT	07/15/2042 DD 06/01/05	617,637.31	619,778.07	620,255.67
46629MAN5	JP MORGAN CHASE COMMERC LDP8 B	VAR RT	05/15/2045 DD 09/01/06	527,288.61	529,950.08	530,438.08
46629MAQ8	JP MORGAN CHASE COMMERC LDP8 D	VAR RT	05/15/2045 DD 09/01/06	741,510.00	736,821.26	749,000.00
46637WAH6	JP MORGAN CHASE COMMERC CBX C	VAR RT	06/15/2045 DD 06/01/12	378,894.00	418,836.00	400,000.00
46625YDJ9	JP MORGAN CHASE COMMERC CBX D	VAR RT	01/12/2037 DD 11/01/04	619,320.00	787,886.64	769,000.00
46590RAK5	JP MORGAN CHASE COMMERC JP3 B	VAR RT	08/15/2049 DD 09/01/16	205,998.60	195,294.00	200,000.00
ELB87M4T8	JP MORGAN INTL DER	LEPO WTS 08-JUN-2017(TATA CHEM		1,246,559.54	1,363,836.23	184,023.00
ELBYYYTD33	JPM STRUCT PRO BV LEPO WTS	02-JUN-20(ARVIND LT)USD0.0001		1,219,697.50	1,729,714.99	332,613.00
ELBD6KND6	JPM STRUCT PROD.BV LEPO WTS	29-AUG-2018(SHRIRAM TRANS FIN)		1,395,152.86	1,035,847.09	82,375.00
46642NAJ5	JPMBB COMMERCIAL MO C22 D 144A	VAR RT	09/15/2047 DD 08/01/14	696,313.21	679,688.52	777,000.00
46644UBA5	JPMBB COMMERCIAL MORTGA C30 A5	3.822% 07/15/2048 DD 07/01/15		829,065.63	813,025.20	780,000.00
46590JBC0	JPMBB COMMERCIAL MORTGAG C32 C	VAR RT	11/15/2048 DD 10/01/15	645,954.18	631,346.49	692,061.00
46645TAE0	JPMCC RE-REMIC T GG10 AMC 144A	VAR RT	08/15/2045 DD 04/01/16	151,475.00	151,890.00	166,000.00
46646RAB9	JPMDB COMMERCIAL MOR C4 D 144A	VAR RT	12/15/2049 DD 11/01/16	457,997.88	452,992.38	626,000.00
46646RAK9	JPMDB COMMERCIAL MORTGA C4 ASB	2.994% 12/15/2049 DD 11/01/16		669,499.35	650,344.50	650,000.00
46625HRV4	JPMORGAN CHASE & CO	2.950% 10/01/2026 DD 07/21/16		100,518.00	95,449.00	100,000.00
46625HGY0	JPMORGAN CHASE & CO	6.000% 01/15/2018 DD 12/20/07		160,676.23	151,253.85	145,000.00
46625HRT9	JPMORGAN CHASE & CO	2.400% 06/07/2021 DD 06/07/16		192,310.40	188,253.90	190,000.00
46625HLL2	JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15		188,472.45	197,267.35	185,000.00
46625HYJ7	JPMORGAN CHASE & CO	3.875% 09/10/2024 DD 09/10/14		229,176.65	232,723.20	230,000.00
46625HQU7	JPMORGAN CHASE & CO	1.850% 03/22/2019 DD 03/23/16		250,155.00	249,210.00	250,000.00
46625HJU5	JPMORGAN CHASE & CO	4.850% 02/01/2044 DD 01/28/14		258,242.50	278,190.00	250,000.00
46625HJC5	JPMORGAN CHASE & CO	4.350% 08/15/2021 DD 08/10/11		322,881.00	320,940.00	300,000.00
46625HMN7	JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15		506,150.00	514,140.00	500,000.00
46625HHZ6	JPMORGAN CHASE & CO	4.625% 05/10/2021 DD 05/10/11		580,100.40	570,666.90	530,000.00
46625HJZ4	JPMORGAN CHASE & CO	4.125% 12/15/2026 DD 12/09/14		997,460.00	1,020,660.00	1,000,000.00
46625HJM3	JPMORGAN CHASE & CO	5.625% 08/16/2043 DD 08/21/13		1,102,443.60	1,090,153.50	950,000.00
46625HKA7	JPMORGAN CHASE & CO	2.250% 01/23/2020 DD 01/23/15		2,604,943.00	2,568,948.75	2,575,000.00
46625HQJ2	JPMORGAN CHASE & CO	2.550% 03/01/2021 DD 03/01/16		3,035,640.00	2,990,580.00	3,000,000.00
46625HJD3	JPMORGAN CHASE & CO	4.500% 01/24/2022 DD 01/23/12		4,552,200.00	4,313,720.00	4,000,000.00
46625HI00	JPMORGAN CHASE & CO			37,920,423.04	66,899,774.10	775,290.00
48125LRH7	JPMORGAN CHASE BANK NA	VAR RT	09/21/2018 DD 09/23/16	1,115,000.00	1,116,583.30	1,115,000.00
48122CAB1	JPMORGAN RV MARINE 1A A2 144A	4.060% 04/15/2022 DD 12/22/04		269,693.86	190,559.99	354,860.32
48123HAA1	JPMORGAN-CIBC COM RR1A A1 144A	VAR RT	10/18/2052 DD 05/01/06	40,936.39	24,572.65	84,733.26
KSB12W5L0	JSE LTD			2,986,354.28	3,069,260.34	255,507.00
FJ6470986	JSR CORP			720,817.27	655,759.44	41,500.00
FJ6497088	JTEKT CORP			708,748.87	827,298.86	51,600.00
FHBON6Y91	JU TENG INTERNATIONAL HOLDINGS			4,609,915.36	2,484,461.16	8,026,000.00
ESB4R2R51	JULIUS BAER GROUP LTD			17,557,329.93	19,990,516.28	449,201.00
48203RAJ3	JUNIPER NETWORKS INC	4.350% 06/15/2025 DD 03/04/15		50,026.50	50,418.50	50,000.00
48203RAF1	JUNIPER NETWORKS INC	4.600% 03/15/2021 DD 03/03/11		105,839.00	107,063.00	100,000.00
48203RAH7	JUNIPER NETWORKS INC	3.300% 06/15/2020 DD 03/04/15		1,500,195.00	1,532,040.00	1,500,000.00
48203R104	JUNIPER NETWORKS INC			1,709,461.69	2,229,855.30	78,905.00
48205A109	JUNO THERAPEUTICS INC			402,556.51	174,626.40	9,264.00
FJB627LW8	JX HOLDINGS INC			1,611,205.50	1,744,503.08	411,300.00
EDB54C012	K+S AG			1,354,674.68	843,588.85	35,249.00
48273U102	K12 INC			315,765.00	401,372.40	23,390.00
48273J107	K2M GROUP HOLDINGS INC			5,392,131.65	5,709,335.88	284,897.00
48282T104	KADANT INC			385,973.25	390,762.00	6,385.00
48283N106	KADMON HOLDINGS INC			5,846.72	5,178.80	968.00
483007AH3	KAISER ALUMINUM CORP	5.875% 05/15/2024 DD 05/12/16		865,350.00	874,575.00	845,000.00
483007704	KAISER ALUMINUM CORP			713,332.88	675,592.24	8,696.00
FJ6481322	KAJIMA CORP			773,369.90	1,199,957.17	173,000.00
FJ6689536	KAKAKU.COM INC			338,298.26	331,632.88	20,000.00
483548103	KAMAN CORP			840,172.40	844,140.36	17,252.00
FJ6482668	KAMIGUMI CO LTD			501,894.08	544,416.36	57,000.00
FJ6483369	KANEKA CORP			323,239.88	399,948.57	49,000.00
FJ6483484	KANSAI ELECTRIC POWER CO INC/T			1,787,881.97	1,531,824.97	139,800.00
FJ6483740	KANSAI PAINT CO LTD			651,243.50	806,671.26	43,700.00
485170302	KANSAS CITY SOUTHERN			1,705,517.77	1,931,016.30	22,758.00
FJ6483807	KAO CORP			3,580,869.07	4,570,190.91	96,200.00
48562P103	KAPSTONE PAPER AND PACKAGING C			1,195,990.20	1,246,883.40	56,548.00
48238T109	KAR AUCTION SERVICES INC			912,759.97	1,243,310.64	29,172.00
48576U106	KARYOPHARM THERAPEUTICS INC			134,774.85	128,357.00	13,655.00
485865109	KATE SPADE & CO			2,779,320.32	2,726,249.41	146,023.00
FJ6484623	KAWASAKI HEAVY INDUSTRIES LTD			843,891.88	899,918.58	286,000.00
48668JAA8	KAZAGRO NATIONAL MANAGEME 144A	4.625% 05/24/2023 DD 05/24/13		210,656.25	210,807.00	225,000.00
486661AE1	KAZAKHSTAN GOVERNMENT INT 144A	3.875% 10/14/2024 DD 10/14/14		64,228.50	63,157.50	63,000.00
486661AG6	KAZAKHSTAN GOVERNMENT INT 144A	5.125% 07/21/2025 DD 07/21/15		1,055,324.33	1,033,152.47	967,000.00
48667QAF2	KAZMUNAYGAS NATIONAL CO J 144A	6.375% 04/09/2021 DD 11/10/10		703,230.82	767,018.88	708,000.00
NAB3TRBZ6	KAZMUNAYGAS NATIONAL CO J REGS	7.000% 05/05/2020		368,359.74	385,890.56	352,000.00
48241A105	KB FINANCIAL GROUP INC	ADR		10,689,762.01	10,866,073.32	307,908.00
48666K109	KB HOME			728,146.16	754,389.96	47,716.00
EB4497740	KBC GROUP NV			1,661,917.08	2,954,927.93	47,621.00
48242W106	KBR INC			897,981.91	588,906.65	35,285.00
FK6127377	KC TECH CO LTD			244,137.75	231,782.51	17,388.00
FK6490916	KCC CORP			3,537,605.56	3,660,484.25	12,298.00
FBBC4DNP0	KCE ELECTRONICS PCL			253,607.46	1,250,303.70	367,000.00
48244B100	KCG HOLDINGS INC			524,725.61	480,484.75	36,263.00
FJ6248994	KDDI CORP			13,808,271.98	14,904,705.74	587,400.00
48716P108	KEARNY FINANCIAL CORP/MD			911,166.45	935,223.65	60,143.00
FJ6487238	KEIHAN HOLDINGS CO LTD			652,476.09	658,464.46	100,000.00

FJ6487303	KEIKYU CORP		791,887.85	1,010,717.23	87,000.00
FJ6487360	KEIO CORP		951,587.13	1,013,443.68	123,000.00
FJ6487428	KEISEI ELECTRIC RAILWAY CO LTD		570,284.79	644,579.26	26,500.00
487836BC1	KELLOGG CO	4.150% 11/15/2019 DD 11/19/09	107,981.00	105,408.00	100,000.00
487836BS6	KELLOGG CO	2.650% 12/01/2023 DD 11/15/16	1,604,947.40	1,557,497.90	1,610,000.00
487836108	KELLOGG CO		3,094,897.73	3,863,951.91	52,421.00
48802WP51	KELLS FDG LLC DISC	04/04/2017	2,988,362.49	2,988,362.49	3,000,000.00
488152208	KELLY SERVICES INC		418,200.60	465,298.92	20,301.00
488401100	KEMPER CORP		1,111,353.85	1,214,130.10	27,407.00
489170100	KENAMETAL INC		1,816,222.72	1,705,983.24	54,574.00
489398107	KENNEDY-WILSON HOLDINGS INC		782,738.70	708,439.00	34,558.00
491798AE4	KENYA GOVERNMENT INTERNAT 144A	6.875% 06/24/2024 DD 06/24/14	287,362.61	393,185.13	417,000.00
NABNG7XW3	KENYA GOVERNMENT INTERNAT REGS	6.875% 06/24/2024	193,250.00	188,577.60	200,000.00
FMB1VQ5C0	KEPPEL CORP LTD		1,679,517.66	1,117,762.17	278,900.00
EF5505070	KERING		2,449,603.39	3,329,452.01	14,799.00
EZ4519573	KERRY GROUP PLC		1,889,083.33	2,324,848.10	32,462.00
FH6486317	KERRY PROPERTIES LTD		358,810.34	300,010.32	110,500.00
492515101	KERYX BIOPHARMACEUTICALS INC		72,917.02	66,973.94	11,429.00
49327M2F0	KEYBANK NA/CLEVELAND OH	2.500% 12/15/2019 DD 11/24/14	2,226,304.00	2,222,924.00	2,200,000.00
493267108	KEYCORP		2,515,709.62	4,158,197.19	227,597.00
FJ6490992	KEYENCE CORP		13,179,034.95	36,761,973.10	53,463.00
NCB3SGMV4	KEYERA CORP		1,075,962.89	1,099,348.63	36,438.00
49338LAB9	KEYSIGHT TECHNOLOGIES INC	4.550% 10/30/2024 DD 10/30/15	125,468.75	123,746.25	125,000.00
49338L103	KEYSIGHT TECHNOLOGIES INC		891,956.09	1,329,992.64	36,352.00
493723100	KEYW HOLDING CORP/THE		324,057.60	292,769.28	24,832.00
493732101	KFORCE INC		69,028.05	81,981.90	3,549.00
FJ6490802	KIKKOMAN CORP		613,237.11	833,712.03	26,000.00
49427F108	KILROY REALTY CORP		2,726,760.69	3,870,189.54	52,857.00
49427RAJ1	KILROY REALTY LP	3.800% 01/15/2023 DD 01/14/13	2,499,175.00	2,517,650.00	2,500,000.00
49428J109	KIMBALL ELECTRONICS INC		328,434.60	353,698.80	19,434.00
494274103	KIMBALL INTERNATIONAL INC		131,445.92	148,627.84	8,464.00
494368BE2	KIMBERLY-CLARK CORP	3.625% 08/01/2020 DD 07/29/10	102,372.00	99,632.20	95,000.00
494368BC6	KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	171,955.09	164,823.60	120,000.00
494368BV4	KIMBERLY-CLARK CORP	3.200% 07/30/2046 DD 07/29/16	733,309.50	639,111.90	735,000.00
494368103	KIMBERLY-CLARK CORP		6,570,532.07	8,652,578.40	75,820.00
49446RAK5	KIMCO REALTY CORP	3.125% 06/01/2023 DD 05/23/13	97,428.00	99,005.00	100,000.00
49446R109	KIMCO REALTY CORP		6,614,250.22	7,499,793.44	298,084.00
494550AQ9	KINDER MORGAN ENERGY PARTNERS	7.300% 08/15/2033 DD 08/19/02	21,869.00	23,540.80	20,000.00
494550BP0	KINDER MORGAN ENERGY PARTNERS	5.000% 03/01/2043 DD 02/28/13	97,056.75	91,605.65	95,000.00
494550BW5	KINDER MORGAN ENERGY PARTNERS	5.400% 09/01/2044 DD 09/11/14	99,206.00	99,674.00	100,000.00
494550BL9	KINDER MORGAN ENERGY PARTNERS	3.950% 09/01/2022 DD 03/14/12	266,527.80	277,211.70	270,000.00
28370TAC4	KINDER MORGAN ENERGY PARTNERS	4.300% 05/01/2024 DD 05/02/14	722,737.00	716,240.00	700,000.00
494550BLJ9	KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	892,073.75	892,071.25	875,000.00
494550BT2	KINDER MORGAN ENERGY PARTNERS	3.500% 03/01/2021 DD 02/24/14	905,994.00	913,716.00	900,000.00
494550BN5	KINDER MORGAN ENERGY PARTNERS	5.000% 08/15/2042 DD 08/13/12	1,147,358.75	1,075,185.00	1,125,000.00
494550BE5	KINDER MORGAN ENERGY PARTNERS	5.300% 09/15/2020 DD 05/19/10	997,335.00	966,717.00	900,000.00
494550BM7	KINDER MORGAN ENERGY PARTNERS	3.450% 02/15/2023 DD 08/13/12	94,527.48	101,179.92	102,000.00
494550BQ8	KINDER MORGAN ENERGY PARTNERS	3.500% 09/01/2023 DD 02/28/13	91,259.10	88,767.00	90,000.00
49456BAH4	KINDER MORGAN INC/DE	5.550% 06/01/2045 DD 11/26/14	154,588.80	168,283.20	160,000.00
49456B200	KINDER MORGAN INC/DE	PFD 9.750% CUMULATIVE	1,383,987.62	1,462,313.36	29,746.00
49456BAD3	KINDER MORGAN INC/DE	2.000% 12/01/2017 DD 11/26/14	3,748,397.70	3,755,700.00	3,750,000.00
49456B101	KINDER MORGAN INC/DE		17,974,610.63	12,589,691.84	607,904.00
49456BAF8	KINDER MORGAN INC/DE	4.300% 06/01/2025 DD 11/26/14	796,784.00	823,656.00	800,000.00
494580103	KINDRED HEALTHCARE INC		390,221.40	457,199.70	58,242.00
49461BAG9	KINETIC CONCEPTS INC / KC 144A	9.625% 10/01/2021 DD 09/20/16	979,175.00	1,036,350.00	980,000.00
FH6491317	KINGBOARD CHEMICAL HOLDINGS LT		933,496.14	1,163,914.02	384,000.00
FHB1HHFV4	KINGBOARD LAMINATES HOLDINGS L		366,703.08	383,302.27	390,000.00
EX3319525	KINGFISHER PLC		6,021,715.92	6,005,837.96	1,387,516.00
SSBD6S7G0	KINNEVIK AB		1,001,204.71	1,010,159.54	42,038.00
FLBYXQH4Q	KINO INDONESIA TBK PT		638,581.54	272,513.45	1,211,700.00
NCB03Z841	KINROSS GOLD CORP		1,865,806.63	920,372.14	294,574.00
49714P108	KINSALE CAPITAL GROUP INC		111,602.28	139,338.97	4,097.00
FJ6492964	KINTETSU GROUP HOLDINGS CO LTD		1,331,067.79	1,288,652.67	337,000.00
497266106	KIRBY CORP		801,037.62	825,265.00	12,410.00
FJ6493749	KIRIN HOLDINGS CO LTD		2,105,761.24	2,580,764.43	158,300.00
497498105	KIRKLAND'S INC		91,986.30	102,272.94	6,594.00
FKB3CTCD5	KISCO CORP		335,802.38	346,849.25	11,307.00
49803L109	KITE PHARMA INC		293,291.60	253,884.08	5,662.00
49803T300	KITE REALTY GROUP TRUST		1,831,419.79	1,723,197.20	73,390.00
48249DAA9	KKR GROUP FINANCE CO II L 144A	5.500% 02/01/2043 DD 02/01/13	985,775.00	1,003,740.00	1,000,000.00
48250AAA1	KKR GROUP FINANCE CO III 144A	5.125% 06/01/2044 DD 05/29/14	725,062.50	708,120.00	750,000.00
482480AC4	KLA-TENCOR CORP	3.375% 11/01/2019 DD 11/06/14	103,951.00	102,376.00	100,000.00
482480100	KLA-TENCOR CORP		1,885,560.55	2,592,584.68	32,951.00
EF7582556	KLEPIERRE		1,833,564.89	1,792,622.46	45,510.00
482539103	KLX INC		4,401,127.60	5,054,349.95	112,045.00
482564101	KMG CHEMICALS INC		130,095.92	156,493.36	4,024.00
499064103	KNIGHT TRANSPORTATION INC		425,075.00	404,862.50	12,250.00
498904200	KNOLL INC		7,963,573.75	8,637,771.45	309,265.00
49926D109	KNOWLES CORP		988,923.47	1,019,426.97	61,007.00
FJ6496023	KOBE STEEL LTD		777,937.76	566,951.62	59,200.00
50011PAC0	KODIAK CDO I LTD 1A B 144A	VAR RT 08/07/2037 DD 09/19/06	122,475.00	127,650.00	345,000.00
500255AR5	KOHL'S CORP	4.000% 11/01/2021 DD 10/17/11	105,230.00	104,871.00	100,000.00
500255104	KOHL'S CORP		1,998,165.56	1,928,733.42	39,059.00
FJ6496320	KOITO MANUFACTURING CO LTD		796,330.27	1,279,024.35	24,100.00
FJ6496585	KOMATSU LTD		7,003,809.44	7,240,987.07	319,000.00
50048MAN0	KOMMUNALBANKEN AS 144A	VAR RT 03/27/2017 DD 03/27/12	292,510.20	290,139.20	290,000.00
50048MAZ3	KOMMUNALBANKEN AS 144A	VAR RT 02/20/2018 DD 02/20/13	1,189,384.64	1,185,562.88	1,184,000.00
50047H201	KONA GRILL INC		36,589.50	39,080.70	3,114.00
FJ6496684	KONAMI HOLDINGS CORP		584,863.49	829,596.63	20,500.00
SFB09M9D1	KONE OYJ		2,344,934.89	2,962,548.68	65,980.00
SFB11WFP1	KONECRANES OYJ		13,827,712.77	16,475,059.99	462,400.00
FJ6496700	KONICA MINOLTA INC		5,154,717.76	5,327,450.76	535,200.00
ENBD0Q396	KONINKLIJKE AHOLD DELHAIZE NV		4,342,317.08	5,201,527.27	246,207.00

ENB0HZL96	KONINKLIJKE DSM NV		1,977,111.73	2,213,234.07	36,839.00
EN5956078	KONINKLIJKE KPN NV		2,271,184.52	1,826,577.80	615,410.00
EN5986620	KONINKLIJKE PHILIPS NV		4,600,048.62	5,633,254.15	184,167.00
EN5809426	KONINKLIJKE VOPAK NV		647,271.87	635,478.17	13,426.00
500600101	KOPIN CORP		115,044.36	121,912.68	42,927.00
50060P106	KOPPERS HOLDINGS INC		195,431.75	208,633.10	5,177.00
ETB03MVP0	KORDSA GLOBAL ENDUSTRIYEL IPLI		382,600.73	313,487.04	170,700.00
50065TAE3	KOREA DEVELOPMENT BANK/THE	2.875% 08/22/2018 DD 08/22/13	149,592.00	152,760.00	150,000.00
FKB3KRMP2	KOREA DISTRICT HEATING CORP		406,579.37	389,779.35	6,913.00
50064FAJ3	KOREA INTERNATIONAL BOND	7.125% 04/16/2019 DD 04/16/09	62,355.15	61,567.00	55,000.00
FK6166672	KOREA PETROCHEMICAL IND CO LTD		529,399.67	1,236,990.51	5,423.00
500643200	KORN/FERRY INTERNATIONAL		515,645.20	621,944.19	21,133.00
FJ6194461	KOSE CORP		585,944.13	557,782.84	6,700.00
G5315B107	KOSMOS ENERGY LTD		236,627.99	179,175.60	25,560.00
500754106	KRAFT HEINZ CO/THE		7,057,357.60	11,080,122.12	126,891.00
50077LAD8	KRAFT HEINZ FOODS CO	3.000% 06/01/2026 DD 05/24/16	70,168.37	65,718.80	70,000.00
50077LAH9	KRAFT HEINZ FOODS CO	2.800% 07/02/2020 DD 07/02/16	100,056.00	100,950.00	100,000.00
50076QA29	KRAFT HEINZ FOODS CO	3.500% 06/06/2022 DD 12/06/12	104,846.00	101,697.00	100,000.00
50077LAK2	KRAFT HEINZ FOODS CO	3.950% 07/15/2025 DD 07/15/16	120,945.80	116,499.60	115,000.00
50077LAM8	KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	132,660.30	136,085.30	130,000.00
50076QAE6	KRAFT HEINZ FOODS CO	5.000% 06/04/2042 DD 12/04/12	156,640.00	153,591.00	150,000.00
50077LAG1	KRAFT HEINZ FOODS CO	2.000% 07/02/2018 DD 07/02/16	968,202.80	970,223.10	970,000.00
50077C106	KRATON CORP		612,103.36	582,643.84	20,458.00
50077B207	KRATOS DEFENSE & SECURITY SOLU		2,306,407.15	2,346,229.20	317,058.00
500769CU6	KREDITANSTALT FUER WIEDERAUFBA	4.500% 07/16/2018 DD 06/10/08	52,740.00	52,385.00	50,000.00
500769GQ1	KREDITANSTALT FUER WIEDERAUFBA	2.000% 05/02/2025 DD 04/28/15	74,783.25	71,747.25	75,000.00
500769GA6	KREDITANSTALT FUER WIEDERAUFBA	1.875% 04/01/2019 DD 01/23/14	100,202.00	100,698.00	100,000.00
500769FW9	KREDITANSTALT FUER WIEDERAUFBA	2.750% 10/01/2020 DD 09/17/13	102,157.00	102,905.00	100,000.00
500769BR4	KREDITANSTALT FUER WIEDERAUFBA	0.000% 04/18/2036 DD 04/19/06	127,092.25	125,701.50	235,000.00
500769FR0	KREDITANSTALT FUER WIEDERAUFBA	1.000% 06/11/2018 DD 05/29/13	145,726.65	149,317.50	150,000.00
500769FH2	KREDITANSTALT FUER WIEDERAUFBA	2.000% 10/04/2022 DD 10/04/12	175,943.25	171,724.00	175,000.00
500769GK4	KREDITANSTALT FUER WIEDERAUFBA	2.500% 11/20/2024 DD 11/20/14	199,698.00	198,814.00	200,000.00
500769GU2	KREDITANSTALT FUER WIEDERAUFBA	1.875% 11/30/2020 DD 11/18/15	250,050.00	249,020.00	250,000.00
500769DZ4	KREDITANSTALT FUER WIEDERAUFBA	2.750% 09/08/2020 DD 09/08/10	691,202.10	693,717.75	675,000.00
500769GL2	KREDITANSTALT FUER WIEDERAUFBA	1.000% 01/26/2018 DD 01/21/15	150,115.50	149,631.00	150,000.00
500769GV0	KREDITANSTALT FUER WIEDERAUFBA	1.500% 02/06/2019 DD 01/12/16	571,863.90	569,720.70	570,000.00
501044BM2	KROGER CO NTS	6.800% 12/15/2018 DD 12/11/98	7,910.20	10,947.00	10,000.00
501044CW9	KROGER CO/THE	2.300% 01/15/2019 DD 12/23/13	99,635.00	100,621.00	100,000.00
501044101	KROGER CO/THE		3,895,548.60	6,925,880.92	200,692.00
501044CS8	KROGER CO/THE	3.850% 08/01/2023 DD 07/25/13	229,903.40	238,829.70	230,000.00
50105F105	KRONOS WORLDWIDE INC		165,728.94	166,706.28	13,962.00
FJ6497500	KUBOTA CORP		2,367,979.60	2,982,657.53	208,500.00
ESB142S69	KUEHNE + NAGEL INTERNATIONAL A		1,452,589.59	1,452,146.41	10,965.00
FH6340076	KUNLUN ENERGY CO LTD		2,216,402.48	884,234.15	1,182,000.00
FJ6497666	KURARAY CO LTD		1,025,934.30	1,144,219.18	76,000.00
FJ6497963	KURITA WATER INDUSTRIES LTD		455,466.23	381,791.07	17,300.00
482738101	KVH INDUSTRIES INC		104,703.85	124,171.40	10,523.00
FJ6499266	KYOCERA CORP		2,712,073.57	3,094,484.60	62,100.00
FJ6499555	KYOWA HAKKO KIRIN CO LTD		648,984.06	590,231.08	42,600.00
FJ6499803	KYUSHU ELECTRIC POWER CO INC		886,019.56	770,790.95	70,900.00
FJBYZSXN2	KYUSHU FINANCIAL GROUP INC		403,360.40	367,145.38	54,000.00
501797AM6	L BRANDS INC	6.750% 07/01/2036 DD 06/16/16	395,000.00	399,937.50	395,000.00
501797AL8	L BRANDS INC	6.875% 11/01/2035 DD 10/30/15	803,229.05	816,000.00	800,000.00
501797104	L BRANDS INC		2,708,828.22	3,367,518.48	51,147.00
SS4538004	L E LUNDBERGFÖRETAGEN AB		239,276.82	255,562.66	4,157.00
502424104	L-3 COMMUNICATIONS HOLDINGS IN		1,503,368.74	2,463,877.78	16,198.00
503459604	LA JOLLA PHARMACEUTICAL CO		41,328.00	35,340.48	2,016.00
50420D108	LA QUINTA HOLDINGS INC		572,343.48	696,915.24	49,044.00
99MN10536	LA QUINTA TERM B 02 21 21		1,468,356.84	1,471,070.41	1,471,526.58
50540RAN2	LABORATORY CORP OF AMERICA HOL	4.000% 11/01/2023 DD 11/01/13	157,461.00	153,681.00	150,000.00
50540R409	LABORATORY CORP OF AMERICA HOL		10,491,761.48	10,588,910.78	82,481.00
505743104	LADDER CAPITAL CORP		382,939.45	363,593.72	26,501.00
50575Q102	LADENBURG THALMANN FINANCIAL S		153,062.40	155,613.44	63,776.00
ES7110756	LAFARGEHOCLIM LTD		11,162,579.26	10,662,643.87	201,994.00
EF4547214	LAGARDERE SCA		695,815.45	713,013.48	25,611.00
510866106	LAKE SUNAPEE BANK GROUP		111,356.96	128,707.04	5,456.00
511637100	LAKELAND BANCORP INC		446,902.65	523,399.50	26,841.00
511656100	LAKELAND FINANCIAL CORP		732,040.40	789,017.60	16,660.00
512807108	LAM RESEARCH CORP		2,022,697.42	3,559,823.37	33,669.00
512816109	LAMAR ADVERTISING CO		754,075.78	1,169,101.88	17,387.00
513272104	LAMB WESTON HOLDINGS INC		717,334.25	1,163,433.30	30,738.00
513847103	LANCASTER COLONY CORP		374,993.38	383,732.46	2,714.00
EX3180943	LAND SECURITIES GROUP PLC		2,091,947.96	2,111,766.03	160,322.00
51476K103	LANDAUER INC		70,827.50	66,474.20	1,382.00
514766104	LANDEC CORP		217,368.00	208,311.00	15,095.00
51509BAF1	LANDRY'S INC 144A	6.750% 10/15/2024 DD 10/04/16	725,850.00	730,800.00	720,000.00
51509F105	LANDS' END INC		190,754.55	156,635.85	10,339.00
515098101	LANDSTAR SYSTEM INC		618,721.27	850,014.50	9,965.00
515110BJ2	LANDWIRTSCHAFTLICHE RENTENBANK	1.000% 04/04/2018 DD 04/04/13	48,738.20	49,831.50	50,000.00
515110BH6	LANDWIRTSCHAFTLICHE RENTENBANK	1.375% 10/23/2019 DD 10/23/12	250,225.00	247,737.50	250,000.00
FA6616520	LANNER ELECTRONICS INC		786,398.39	755,841.01	580,000.00
516012101	LANNETT CO INC		415,663.50	422,367.75	19,155.00
EDB05M8B0	LANKESS AG		5,511,835.77	6,817,916.19	103,673.00
516806AB2	LAREDO PETROLEUM INC	7.375% 05/01/2022 DD 04/27/12	1,023,593.18	1,015,525.00	980,000.00
516806106	LAREDO PETROLEUM INC		421,700.65	365,179.64	25,826.00
517834107	LAS VEGAS SANDS CORP		13,350,581.46	13,556,793.25	253,825.00
517942108	LASALLE HOTEL PROPERTIES		1,986,105.10	2,239,697.35	73,505.00
518415104	LATTICE SEMICONDUCTOR CORP		130,788.84	127,666.56	17,346.00
FJ6266913	LAWSON INC		759,476.32	816,530.23	11,600.00
520776105	LAWSON PRODUCTS INC/DE		42,015.20	43,101.80	1,811.00
521050104	LAYNE CHRISTENSEN CO		131,754.16	136,918.52	12,596.00
G54050102	LAZARD LTD		948,308.64	1,185,693.04	28,856.00
505336107	LA-Z-BOY INC		601,092.00	702,972.00	22,640.00

501773BL8	LB COML CONDUIT MTG 98-C1 K	6.300% 02/18/2030 DD 02/01/98	213,628.66	678,269.87	792,130.75
52108HA61	LB-UBS COMMERCIAL MO C2 G 144A	VAR RT 03/15/2036 DD 03/11/04	134,477.90	184,836.40	184,943.67
52108MAP8	LB-UBS COMMERCIAL MORTGAG C7 F	VAR RT 11/15/2040 DD 10/11/05	309,375.00	307,374.00	300,000.00
999J27534	LCH CCP CREDIT SUISES CASH COL	VAR RT 01/01/2049 DD 07/01/08	630,000.00	630,000.00	630,000.00
50183XAN1	LCM XI LP 11A D2 144A	VAR RT 04/19/2022 DD 05/24/12	460,215.00	485,948.08	487,000.00
50183YAK5	LCM XII LP 12A DR 144A	VAR RT 10/19/2022 DD 06/11/15	501,000.00	500,000.00	501,000.00
50181P100	LCNB CORP		124,950.00	142,406.25	6,125.00
50187VAH4	LEAF RECEIVABLES FUN 1 E1 144A	6.000% 09/15/2021 DD 09/26/13	145,512.50	142,198.00	140,000.00
50187VAJ0	LEAF RECEIVABLES FUN 1 E2 144A	6.000% 09/15/2021 DD 09/26/13	454,000.00	452,774.20	454,000.00
52177FAG9	LEAF RECEIVABLES FUND 1 D 144A	4.890% 01/15/2023 DD 05/26/16	239,951.35	237,998.40	240,000.00
52177EAG2	LEAF RECEIVABLES FUND 1 D 144A	3.740% 05/17/2021 DD 04/30/15	675,960.86	665,339.48	676,000.00
521865204	LEAR CORP		1,082,521.70	2,065,898.59	15,607.00
NAB8FP375	LEBANON GOVERNMENT INTERN REGS	5.450% 11/28/2019	134,602.50	133,438.00	137,000.00
NAB76M8W4	LEBANON GOVERNMENT INTERN REGS	6.750% 11/29/2027	330,835.50	321,198.48	333,000.00
NAB6XXGZ6	LEBANON GOVERNMENT INTERN REGS	6.600% 11/27/2026	556,361.71	542,558.20	565,000.00
NAB3L8PZ1	LEBANON GOVERNMENT INTERNATION	6.375% 03/09/2020	492,964.00	491,716.86	491,000.00
FH6693771	LEE & MAN PAPER MANUFACTURING		253,425.57	289,619.06	373,000.00
52471Y106	LEGACYTEXAS FINANCIAL GROUP IN		1,192,435.86	1,319,616.76	30,646.00
EX0560394	LEGAL & GENERAL GROUP PLC		2,975,443.29	3,541,485.74	1,157,549.00
524901AR6	LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	1,831,760.00	1,704,150.00	1,750,000.00
524901105	LEGG MASON INC		463,540.63	529,736.01	17,711.00
524660107	LEGGETT & PLATT INC		915,943.60	1,372,159.36	28,072.00
EFB11ZRK7	LEGRAND SA		2,444,459.87	3,131,812.38	55,037.00
52519SAK9	LEHMAN ABS MANUFACTURED B AIOC	VAR RT 04/15/2040 DD 10/31/01	4,941.80	2,329.98	250,535.36
52519SAE3	LEHMAN ABS MANUFACTURED H B A5	5.873% 04/15/2040 DD 10/31/01	17,988.08	17,953.29	17,400.82
52519SAF0	LEHMAN ABS MANUFACTURED H B A6	VAR RT 04/15/2040 DD 10/31/01	61,645.51	59,755.80	57,612.61
52521UAQ7	LEHMAN BROTHERS SM 3A 1A4 144A	VAR RT 10/25/2037 DD 11/19/07	106,505.83	106,220.12	107,564.68
999F38562	LEHMAN PROXY STANDISH - REC		2,260.26	-	2,260.26
525327102	LEIDOS HOLDINGS INC		1,147,368.63	1,430,130.10	27,965.00
525558201	LEMAITRE VASCULAR INC		48,254.52	49,565.04	1,956.00
52603A109	LENDINGCLUB CORP		879,819.46	772,416.75	147,127.00
52603B107	LENDINGTREE INC		1,592,000.00	1,613,492.00	15,920.00
AA6512005	LENLEASE GROUP		974,352.08	1,187,501.74	112,173.00
52603UAA3	LENDMARK FUNDING TRU 2A A 144A	3.260% 04/21/2025 DD 11/02/16	795,909.57	790,865.80	796,000.00
52603CAA3	LENDMARK FUNDING TRUS A A 144A	4.820% 08/21/2023 DD 03/08/16	145,080.00	147,134.88	144,000.00
52603CAB1	LENDMARK FUNDING TRUS A B 144A	7.830% 08/21/2023 DD 03/08/16	637,128.85	686,425.28	656,000.00
526057302	LENNAR CORP		84,705.50	68,586.00	1,988.00
526057104	LENNAR CORP		1,184,693.55	1,642,029.57	38,249.00
526057BN3	LENNAR CORP	VAR RT 11/15/2022 DD 05/15/13	614,411.48	630,375.00	615,000.00
526107107	LENNOX INTERNATIONAL INC		553,911.65	1,287,853.36	8,408.00
52634XAA0	LENOX STREET LTD 1A SN 144A	VAR RT 03/04/2045 DD 04/12/07	858,360.00	-	920,000.00
EIB0DJNG9	LEONARDO SPA		703,543.50	1,084,023.13	77,043.00
527288BE3	LEUCADIA NATIONAL CORP	5.500% 10/18/2023 DD 10/18/13	101,417.00	105,898.00	100,000.00
527288BF0	LEUCADIA NATIONAL CORP	6.625% 10/23/2043 DD 10/24/13	1,253,316.00	1,171,200.00	1,200,000.00
527288104	LEUCADIA NATIONAL CORP		1,535,207.08	1,618,665.00	69,620.00
52729N308	LEVEL 3 COMMUNICATIONS INC		2,223,671.99	3,477,524.72	61,702.00
52729NBX7	LEVEL 3 COMMUNICATIONS INC	5.750% 12/01/2022 DD 12/01/14	1,445,650.00	1,469,325.00	1,430,000.00
52736RBG6	LEVI STRAUSS & CO	5.000% 05/01/2025 DD 04/27/15	666,362.50	675,000.00	675,000.00
528872302	LEXICON PHARMACEUTICALS INC		102,253.76	84,528.96	6,112.00
529043AD3	LINGTON REALTY TRUST	4.400% 06/15/2024 DD 05/20/14	126,307.50	122,481.25	125,000.00
529043101	LINGTON REALTY TRUST		1,621,776.82	1,715,493.60	158,842.00
FK6346910	LG CHEM LTD		6,641,117.66	5,727,826.58	26,506.00
FK6344451	LG HOUSEHOLD & HEALTH CARE LTD		6,556,776.99	6,138,359.13	8,651.00
FK6290902	LG UPLUS CORP		2,139,923.86	2,437,264.08	257,094.00
50187T106	LGI HOMES INC		88,485.60	78,950.04	2,748.00
50187A107	LHC GROUP INC		427,344.00	448,956.80	9,824.00
FH6286253	LI & FUNG LTD		1,007,606.74	254,418.55	578,459.00
FHBP3RW60	LI & FUNG LTD		400,883.92	264,570.50	601,541.00
FHB01JCK6	LI NING CO LTD		1,119,430.00	1,073,791.30	1,709,500.00
529898108	LIBBEY INC		256,312.32	276,487.68	14,208.00
530307107	LIBERTY BROADBAND CORP		76,965.88	232,669.06	3,211.00
530307305	LIBERTY BROADBAND CORP		1,071,708.61	1,618,725.78	21,854.00
53046P109	LIBERTY EXPEDIA HOLDINGS INC		304,082.33	447,675.95	11,285.00
G5480U120	LIBERTY GLOBAL PLC		8,588,400.60	8,094,497.40	272,542.00
G5480U104	LIBERTY GLOBAL PLC		5,311,937.73	5,105,746.31	166,909.00
53071M104	LIBERTY INTERACTIVE CORP QVC G		1,507,343.66	1,876,161.96	93,902.00
531229706	LIBERTY MEDIA CORP-LIBERTY BRA		114,471.72	123,513.72	6,028.00
531229888	LIBERTY MEDIA CORP-LIBERTY BRA		388,589.91	424,009.87	20,593.00
531229854	LIBERTY MEDIA CORP-LIBERTY FOR		911,462.90	866,650.46	27,662.00
531229870	LIBERTY MEDIA CORP-LIBERTY FOR		452,963.22	430,184.70	13,722.00
531229409	LIBERTY MEDIA CORP-LIBERTY SIR		234,042.54	526,395.48	15,249.00
531229607	LIBERTY MEDIA CORP-LIBERTY SIR		830,576.59	1,316,842.24	38,822.00
53079EAZ7	LIBERTY MUTUAL GROUP INC 144A	6.500% 05/01/2042 DD 05/04/12	937,930.00	1,037,426.25	875,000.00
53117CAR3	LIBERTY PROPERTY LP	3.750% 04/01/2025 DD 03/24/15	125,987.50	125,652.50	125,000.00
531172104	LIBERTY PROPERTY TRUST		3,800,823.95	4,022,561.50	101,837.00
53128T102	LIBERTY TAX INC		22,275.00	23,878.80	1,782.00
531465102	LIBERTY TRIPADVISOR HOLDINGS I		174,708.45	157,919.65	10,493.00
53071M856	LIBERTY VENTURES		204,684.23	648,764.52	17,596.00
53223X107	LIFE STORAGE INC		1,264,353.97	1,185,881.34	13,909.00
53224V100	LIFELOCK INC		253,482.00	292,206.72	12,216.00
53219L109	LIFEPPOINT HEALTH INC		229,513.28	353,977.60	6,232.00
53222Q103	LIFETIME BRANDS INC		128,757.25	136,444.25	7,687.00
53222K205	LIFEVANTAGE CORP		18,011.14	16,511.90	2,026.00
531914109	LIFEWAY FOODS INC		8,727.84	8,010.96	696.00
53220K504	LIGAND PHARMACEUTICALS INC		291,024.00	279,630.72	2,752.00
99AA72990	LIGHTSTONE 12/16 COV-LITE TLB		865,017.39	886,382.61	876,521.74
99AA73295	LIGHTSTONE 12/16 TLC		834,208.70	860,002.17	850,434.78
53261M104	LIMELIGHT NETWORKS INC		113,194.70	124,563.60	49,430.00
532623AH8	LIMEROCK CLO I 1A D 144A	VAR RT 04/24/2023 DD 04/11/07	499,600.00	496,735.00	500,000.00
532746104	LIMONEIRA CO		42,660.00	46,461.60	2,160.00
532776AZ4	LIN TELEVISION CORP	5.875% 11/15/2022 DD 11/15/15	1,378,000.00	1,390,550.00	1,370,000.00
NC2516028	LINAMAR CORP		489,782.91	400,072.33	9,300.00
533900106	LINCOLN ELECTRIC HOLDINGS INC		765,748.39	1,147,213.21	14,963.00

534187AX7	LINCOLN NATIONAL CORP	8.750% 07/01/2019 DD 06/22/09	345,832.83	300,301.38	261,000.00
534187109	LINCOLN NATIONAL CORP		1,569,871.26	3,342,592.53	50,439.00
534187BD0	LINCOLN NATIONAL CORP	4.000% 09/01/2023 DD 08/16/13	173,448.25	182,432.25	175,000.00
535219109	LINDBLAD EXPEDITIONS HOLDINGS		21,079.00	20,223.00	2,140.00
ED5740813	LINDE AG		19,583,764.81	21,626,149.85	131,349.00
535555106	LINDSAY CORP		180,074.40	170,110.80	2,280.00
FJBZB1Y52	LINE CORP		251,556.16	223,474.95	6,500.00
535678106	LINEAR TECHNOLOGY CORP		1,989,207.38	3,134,209.80	50,268.00
FHBOPB4M2	LINK REIT		2,001,156.32	2,798,501.25	430,500.00
53619R102	LION BIOTECHNOLOGIES INC		60,450.60	56,774.55	8,169.00
FJ6518800	LION CORP		375,425.52	378,617.06	23,000.00
536252109	LIONBRIDGE TECHNOLOGIES INC		43,061.34	48,215.40	8,313.00
535919500	LIONS GATE ENTERTAINMENT CORP		552,967.32	503,708.04	20,526.00
535919401	LIONS GATE ENTERTAINMENT CORP		205,861.19	182,839.30	6,797.00
53635B107	LIQUIDITY SERVICES INC		166,128.00	168,723.75	17,305.00
536797103	LITHIA MOTORS INC		298,412.40	332,320.56	3,432.00
536878AD3	LITHUANIA GOVERNMENT INTE 144A	7.375% 02/11/2020 DD 02/11/10	112,111.50	106,020.00	93,000.00
537008104	LITTELFUSE INC		482,866.02	485,360.46	3,198.00
G5509L101	LIVANOVA PLC		4,564,015.38	3,512,606.70	78,110.00
538034109	LIVE NATION ENTERTAINMENT INC		866,054.72	884,024.40	33,234.00
53803X105	LIVE OAK BANCSHARES INC		49,719.15	52,410.50	2,833.00
538146101	LIVEPERSON INC		65,535.00	58,210.50	7,710.00
FJ6900214	LIXIL GROUP CORP		1,099,789.36	1,221,929.99	53,700.00
501889208	LKQ CORP		1,397,925.98	1,976,587.85	64,489.00
539473AH1	LLOYDS BANK PLC	6.375% 01/21/2021 DD 01/21/11	1,432,944.00	1,370,472.00	1,200,000.00
53944YAA1	LLOYDS BANKING GROUP PLC	4.500% 11/04/2024 DD 11/04/14	200,823.00	203,530.00	200,000.00
539439AM1	LLOYDS BANKING GROUP PLC	4.582% 12/10/2025 DD 06/10/16	251,544.75	256,231.65	255,000.00
EX0870611	LLOYDS BANKING GROUP PLC		10,491,905.92	9,536,913.14	12,347,040.00
NC2521804	LOBLAW COMPANIES LTD		2,087,191.54	2,382,322.18	45,099.00
539830BF5	LOCKHEED MARTIN CORP	2.500% 11/23/2020 DD 11/23/15	65,020.80	65,549.25	65,000.00
539830AZ2	LOCKHEED MARTIN CORP	4.850% 09/15/2041 DD 09/09/11	298,485.00	330,150.00	300,000.00
539830BJ7	LOCKHEED MARTIN CORP	1.850% 11/23/2018 DD 11/23/15	933,401.15	938,721.30	935,000.00
539830109	LOCKHEED MARTIN CORP		7,888,186.88	13,545,498.30	54,195.00
540424108	LOEWS CORP		2,359,725.04	2,770,743.78	59,166.00
540424AR9	LOEWS CORP	4.125% 05/15/2043 DD 05/07/13	1,197,820.00	1,247,207.00	1,300,000.00
FHBH6X935	LOGAN PROPERTY HOLDINGS CO LTD		376,320.60	380,178.38	1,006,000.00
54142L109	LOGMEIN INC		382,717.60	351,248.90	3,638.00
EXBOSWJX9	LONDON STOCK EXCHANGE GROUP PL		2,024,018.15	2,248,951.28	62,459.00
FA6524237	LONG CHEN PAPER CO LTD		240,557.57	304,891.56	601,000.00
ES7333374	LONZA GROUP AG		1,337,992.24	1,836,808.87	10,589.00
543881106	LORAL SPACE & COMMUNICATIONS I		74,054.25	76,476.15	1,863.00
EF4057800	L'OREAL SA		28,231,521.50	37,634,209.26	205,771.00
544646XZ0	LOS ANGELES CA UNIF SCH DIST	5.750% 07/01/2034 DD 10/15/09	54,613.00	61,643.00	50,000.00
544646ZR6	LOS ANGELES CA UNIF SCH DIST	6.758% 07/01/2034 DD 03/04/10	144,508.75	167,471.25	125,000.00
FK6535447	LOTTE CHILSUNG BEVERAGE CO LTD		3,453,182.93	2,757,295.43	2,281.00
FK6535439	LOTTE CONFECTIONERY CO LTD		2,892,866.13	2,478,872.14	16,773.00
FKB66Z234	LOTTE HIMART CO LTD		732,614.28	394,782.25	11,299.00
546347105	LOUISIANA-PACIFIC CORP		515,688.39	496,287.81	26,217.00
546347AK1	LOUISIANA-PACIFIC CORP	4.875% 09/15/2024 DD 09/14/16	854,250.00	829,350.00	855,000.00
548661DD6	LOWE'S COS INC	3.125% 09/15/2024 DD 09/10/14	49,851.50	50,255.00	50,000.00
548661CX3	LOWE'S COS INC	4.650% 04/15/2042 DD 04/23/12	246,995.40	256,485.60	240,000.00
548661107	LOWE'S COS INC		20,134,714.47	29,077,625.36	408,853.00
548661CT2	LOWE'S COS INC	3.750% 04/15/2021 DD 11/22/10	100,125.00	105,739.00	100,000.00
548661DJ3	LOWE'S COS INC	4.375% 09/15/2045 DD 09/16/15	75,669.75	77,264.25	75,000.00
548862101	LOXO ONCOLOGY INC		54,347.16	62,046.18	1,932.00
50212V100	LPL FINANCIAL HOLDINGS INC		762,739.39	722,896.51	20,531.00
FK6375786	LS CORP		269,667.35	250,790.30	5,108.00
502160104	LSB INDUSTRIES INC		121,570.15	121,138.54	14,387.00
50218P107	LSC COMMUNICATIONS INC		121,297.59	111,210.96	3,747.00
50216C108	LSI INDUSTRIES INC		142,764.60	143,353.32	14,718.00
EXB1G5HX1	LSL PROPERTY SERVICES PLC		8,476,346.08	5,307,314.52	1,863,410.00
EXB288CR0	LSR GROUP PJSC	GDR	2,286,650.33	2,496,002.55	723,479.00
50218LAN6	LSTAR COMMERCIAL MORT 2 D 144A	VAR RT 01/20/2041 DD 05/01/14	347,198.91	370,789.96	383,000.00
50218LAQ9	LSTAR COMMERCIAL MORT 2 E 144A	VAR RT 01/20/2041 DD 05/01/14	465,064.19	522,727.23	597,000.00
502175102	LTC PROPERTIES INC		373,026.15	389,699.10	8,295.00
549282101	LUBY'S INC		56,939.96	58,302.16	13,622.00
NABYZF386	LUKOIL PJSC	ADR	10,376,123.51	10,744,078.58	190,159.00
550021109	LULULEMON ATHLETICA INC		1,299,169.99	1,337,559.19	20,581.00
55003T107	LUMBER LIQUIDATORS HOLDINGS IN		307,765.90	286,641.14	18,211.00
55024U109	LUMENTUM HOLDINGS INC		6,686,125.80	6,123,667.35	158,439.00
55027E102	LUMINEX CORP		386,757.28	371,867.86	18,382.00
550283105	LUMOS NETWORKS CORP		174,568.06	190,282.84	12,182.00
SS7187627	LUNDIN PETROLEUM AB		771,836.16	1,023,994.22	46,959.00
99VVAXDY9	LUXOR CAPITAL PARTNERS LP		20,000,000.00	15,735,380.00	20,000,000.00
EI4800658	LUXOTTICA GROUP SPA		1,405,684.54	1,630,783.47	30,257.00
EF4061414	LVMH MOET HENNESSY LOUIS VUITT		22,457,024.86	24,732,294.41	129,264.00
50247VAC3	LYB INTERNATIONAL FINANCE BV	4.875% 03/15/2044 DD 02/28/14	150,921.00	155,338.50	150,000.00
550819106	LYDALL INC		137,034.10	148,563.70	2,402.00
552081AG6	LYONDELLBASELL INDUSTRIES NV	5.000% 04/15/2019 DD 04/09/12	332,433.00	316,995.00	300,000.00
N53745100	LYONDELLBASELL INDUSTRIES NV		4,499,742.97	6,313,064.88	73,596.00
55292LAE4	M&T BANK AUTO RECEIV 1A B 144A	1.960% 11/15/2018 DD 09/19/13	521,422.66	520,348.40	520,000.00
55261F104	M&T BANK CORP		3,143,181.24	4,935,679.36	31,552.00
55305B101	M/I HOMES INC		317,901.52	349,095.52	13,864.00
FJB02K2M5	M3 INC		795,816.34	997,363.60	39,500.00
FJ6551033	MABUCHI MOTOR CO LTD		299,980.72	507,309.14	9,700.00
554225102	MACATAWA BANK CORP		168,737.59	191,138.01	18,361.00
554276AM7	MACDERMID 11/15 (USD) TLB3		658,435.01	674,373.96	667,201.54
554276AS4	MACDERMID 12/16 (USD) B5	COV-LITE TLB	340,174.41	340,998.56	337,482.00
554382101	MACERICH CO/THE		3,436,373.91	3,577,490.84	50,501.00
55445RAP2	MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	571,913.06	781,408.67	805,000.00
55445RAQ0	MACH ONE 2004 1 LLC 144A	VAR RT 05/28/2040 DD 07/01/04	531,206.21	810,821.96	885,000.00
554489104	MACK-CALI REALTY CORP		1,959,794.30	2,147,886.28	74,014.00
55405Y100	MACOM TECHNOLOGY SOLUTIONS HOL		4,038,075.60	3,980,450.24	86,008.00

AAB28YTC2	MACQUARIE GROUP LTD		2,526,003.27	3,674,493.07	58,248.00
55608B105	MACQUARIE INFRASTRUCTURE CORP		3,831,130.86	4,327,322.20	52,966.00
FAB1DKGS2	MACROBLOCK INC		242,711.60	243,153.15	109,910.00
556099109	MACROGENICS INC		3,361,588.55	2,440,883.48	119,417.00
55616P104	MACY'S INC		2,336,860.09	2,333,594.46	65,166.00
577778CE1	MACY'S RETAIL HOLDINGS INC	6.700% 07/15/2034 DD 07/20/04	639,897.50	599,384.50	550,000.00
55616XAH0	MACY'S RETAIL HOLDINGS INC	2.875% 02/15/2023 DD 11/20/12	244,457.50	237,925.00	250,000.00
55818BAJ0	MADISON PARK FUNDING 8A E 144A	VAR RT 04/22/2022 DD 04/05/12	300,750.00	299,118.00	300,000.00
55825T103	MADISON SQUARE GARDEN CO/THE		602,781.75	782,600.13	4,563.00
559079207	MAGELLAN HEALTH INC		482,897.10	533,597.75	7,091.00
559080106	MAGELLAN MIDSTREAM PARTNERS LP		7,565,823.06	11,667,969.51	154,277.00
NC2554474	MAGNA INTL INC		2,297,779.54	3,369,536.11	77,508.00
55953Q103	MAGNIT PJSC	GDR	5,181,930.00	3,340,908.00	92,700.00
G5753U112	MAIDEN HOLDINGS LTD		671,390.36	690,304.55	39,559.00
56062Y102	MAINSOURCE FINANCIAL GROUP INC		486,953.50	548,680.00	15,950.00
FJ6555802	MAKITA CORP		1,123,458.83	1,510,481.46	22,500.00
FNBD9PN96	MALAYSIA GOVERNMENT BOND	3.620% 11/30/2021	660,039.01	589,131.74	2,650,000.00
FNB88KLG5	MALAYSIA GOVERNMENT BOND	3.480% 03/15/2023	2,562,971.43	1,777,204.46	8,310,000.00
FNBL2FQ37	MALAYSIA GOVERNMENT BOND	4.048% 09/30/2021	2,422,604.76	1,884,189.91	8,420,000.00
FNBVYTZD8	MALAYSIA GOVERNMENT BOND	3.659% 10/15/2020	3,471,346.64	3,021,674.81	13,565,000.00
FN6556694	MALAYSIAN PACIFIC INDUSTRIES B		1,619,686.09	1,223,492.42	740,700.00
56117J100	MALIBU BOATS INC		46,060.00	50,218.56	2,632.00
561233AD9	MALLINCKRODT INTERNATIONAL 144A	5.625% 10/15/2023 DD 09/24/15	1,265,143.75	1,249,550.00	1,340,000.00
G5785G107	MALLINCKRODT PLC		1,300,649.89	1,153,582.10	23,155.00
561409103	MALVERN BANCORP INC		610,744.75	671,026.05	31,727.00
56155L108	MAMMOTH ENERGY SERVICES INC		30,364.13	31,144.80	2,049.00
ED5563520	MAN SE		701,537.47	668,901.98	6,723.00
562750109	MANHATTAN ASSOCIATES INC		978,999.26	881,358.60	16,620.00
56356XAC3	MANITOWOC 2/16 TLB		284,149.04	291,648.08	287,692.31
563571108	MANITOWOC CO INC/THE		472,334.46	525,988.84	87,958.00
563568AB0	MANITOWOC FOODSERVICE INC	9.500% 02/15/2024 DD 08/15/16	491,481.25	558,962.50	485,000.00
563568104	MANITOWOC FOODSERVICE INC		181,480.37	375,659.22	19,434.00
56382Q102	MANNING & NAPIER INC		74,081.40	78,776.70	10,434.00
56400P201	MANNKIND CORP		25,041.98	29,849.82	46,860.00
56418H100	MANPOWERGROUP INC		821,847.48	1,343,003.44	15,112.00
564563104	MANTECH INTERNATIONAL CORP/VA		742,980.00	721,630.00	17,080.00
55279HAJ9	MANUFACTURERS & TRADERS TRUST	2.100% 02/06/2020 DD 02/06/15	249,672.50	249,300.00	250,000.00
NC2492519	MANULIFE FINANCIAL CORP		5,196,347.98	6,790,596.90	380,867.00
EEB1G40S5	MAPFRE SA		750,327.10	749,470.23	245,023.00
565849AF3	MARATHON OIL CORP	5.900% 03/15/2018 DD 03/17/08	113,657.05	99,195.20	95,000.00
565849AE6	MARATHON OIL CORP	6.600% 10/01/2037 DD 09/27/07	946,220.00	1,202,102.00	1,100,000.00
565849106	MARATHON OIL CORP		3,884,105.72	3,099,892.11	179,081.00
565849AB2	MARATHON OIL CORP	6.800% 03/15/2032 DD 03/04/02	222,434.45	267,029.30	240,000.00
565849AM8	MARATHON OIL CORP	5.200% 06/01/2045 DD 06/10/15	521,780.00	650,359.50	690,000.00
56585AAF9	MARATHON PETROLEUM CORP	6.500% 03/01/2041 DD 09/01/11	83,805.30	74,872.00	70,000.00
56585AAL6	MARATHON PETROLEUM CORP	3.400% 12/15/2020 DD 12/14/15	122,941.25	127,840.00	125,000.00
56585AAJ1	MARATHON PETROLEUM CORP	5.000% 09/15/2054 DD 09/05/14	800,598.80	766,290.65	905,000.00
56585A102	MARATHON PETROLEUM CORP		7,757,773.67	10,162,895.75	201,845.00
56585AAD4	MARATHON PETROLEUM CORP	5.125% 03/01/2021 DD 09/01/11	802,839.90	769,627.35	705,000.00
56624R108	MARCHEX INC		62,435.28	61,967.60	23,384.00
566324109	MARCUS & MILLICHAP INC		55,387.70	56,165.44	2,102.00
566330106	MARCUS CORP/THE		366,738.00	405,342.00	12,868.00
56656UAH5	MARFRIG HOLDINGS EUROPE B 144A	8.000% 06/08/2023 DD 06/08/16	192,188.85	199,774.30	193,000.00
SNB02L489	MARINE HARVEST ASA		1,131,080.54	1,224,932.14	67,719.00
56841TAG6	MARINE PARK CLO LTD 1A DR 144A	VAR RT 05/18/2023 DD 07/07/15	4,450,000.00	3,978,211.00	4,450,000.00
568427108	MARINE PRODUCTS CORP		16,756.92	21,762.03	1,569.00
567908108	MARINEMAX INC		1,589,759.20	1,699,549.20	87,832.00
570535AM6	MARKEL CORP	3.625% 03/30/2023 DD 03/08/13	150,556.50	150,396.00	150,000.00
570535AP9	MARKEL CORP	5.000% 03/30/2043 DD 03/08/13	981,040.00	1,014,250.00	1,000,000.00
570535104	MARKEL CORP		1,775,718.57	2,607,673.50	2,883.00
57060D108	MARKETAXESS HOLDINGS INC		1,152,196.19	1,140,833.80	7,765.00
EX3127480	MARKS & SPENCER GROUP PLC		1,704,811.74	1,249,656.71	288,953.00
571044AG1	MARLBOROUGH STREET C 1A D 144A	VAR RT 04/18/2019 DD 04/19/07	1,541,145.00	1,605,654.66	1,618,000.00
571157106	MARLIN BUSINESS SERVICES CORP		114,643.90	120,440.90	5,761.00
571903AM5	MARRIOTT INTERNATIONAL INC/MD	3.125% 10/15/2021 DD 10/09/14	125,981.25	126,380.00	125,000.00
571903AS2	MARRIOTT INTERNATIONAL INC/MD	3.125% 06/15/2026 DD 06/10/16	641,400.20	596,313.90	630,000.00
571903202	MARRIOTT INTERNATIONAL INC/MD		3,685,245.05	5,616,948.48	67,936.00
571903AR4	MARRIOTT INTERNATIONAL INC/MD	2.300% 01/15/2022 DD 06/10/16	587,563.30	572,329.50	590,000.00
57164Y107	MARRIOTT VACATIONS WORLDWIDE C		1,121,637.50	1,248,143.50	14,710.00
571748AZ5	MARSH & MCLENNAN COS INC	3.750% 03/14/2026 DD 09/14/15	100,033.00	101,875.00	100,000.00
571748102	MARSH & MCLENNAN COS INC		4,755,067.65	7,436,657.34	110,026.00
571748AW2	MARSH & MCLENNAN COS INC	2.350% 09/10/2019 DD 09/10/14	99,916.00	100,562.00	100,000.00
573075108	MARTEN TRANSPORT LTD		375,122.00	370,353.50	15,895.00
573284106	MARTIN MARIETTA MATERIALS INC		5,501,314.52	7,508,316.29	33,893.00
FJ6569464	MARUBENI CORP		1,801,033.77	1,709,351.79	300,800.00
FJ6569522	MARUI GROUP CO LTD		413,884.14	535,655.69	36,600.00
FJ6569506	MARUICHI STEEL TUBE LTD		332,884.93	378,428.44	11,600.00
G5876H105	MARVELL TECHNOLOGY GROUP LTD		1,187,300.11	1,183,485.49	85,327.00
574599106	MASCO CORP		1,201,597.29	2,216,941.44	70,112.00
574795100	MASIMO CORP		365,516.64	397,929.60	5,904.00
575385AA7	MASONITE INTERNATIONAL CO 144A	5.625% 03/15/2023 DD 03/23/15	552,762.50	567,875.00	550,000.00
575385109	MASONITE INTERNATIONAL CORP		5,901,679.20	5,783,030.40	87,888.00
575718AA9	MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	50,998.40	48,484.80	40,000.00
576323109	MASTEC INC		339,664.00	365,976.00	9,568.00
576323AN9	MASTEC INC	4.875% 03/15/2023 DD 03/18/13	1,466,099.02	1,466,250.00	1,500,000.00
57636QAA2	MASTERCARD INC	2.000% 04/01/2019 DD 03/31/14	49,808.50	50,316.50	50,000.00
57636QAF1	MASTERCARD INC	2.000% 11/21/2021 DD 11/21/16	1,491,435.00	1,487,280.00	1,500,000.00
57636Q104	MASTERCARD INC		17,839,276.56	43,812,072.50	424,330.00
576485205	MATADOR RESOURCES CO		294,070.98	309,068.48	11,998.00
57665R106	MATCH GROUP INC		68,487.84	81,738.00	4,780.00
576690101	MATERION CORP		515,312.00	544,896.00	13,760.00
576853105	MATRIX SERVICE CO		361,324.20	417,407.60	18,388.00
57686G105	MATSON INC		726,630.05	684,831.89	19,351.00

577081102	MATTEL INC		2,137,390.03	1,985,335.65	72,063.00
577081AW2	MATTEL INC	5.450% 11/01/2041 DD 11/08/11	1,620,775.00	1,505,445.00	1,500,000.00
577081AZ5	MATTEL INC	2.350% 05/06/2019 DD 05/06/14	75,627.75	75,194.25	75,000.00
577128101	MATTHEWS INTERNATIONAL CORP		6,383,661.90	6,804,222.15	88,539.00
57772K101	MAXIM INTEGRATED PRODUCTS INC		1,832,901.47	2,303,438.97	59,721.00
577933104	MAXIMUS INC		512,481.24	517,396.46	9,274.00
57776J100	MAXLINEAR INC		180,350.82	175,991.40	8,073.00
577767106	MAXWELL TECHNOLOGIES INC		105,411.15	112,204.80	21,915.00
FJ6900305	MAZDA MOTOR CORP		1,540,248.94	1,858,968.63	113,400.00
55264U108	MB FINANCIAL INC		2,239,766.10	2,465,831.07	52,209.00
55262C100	MBIA INC		840,954.50	972,779.80	90,914.00
578877102	MBT FINANCIAL CORP		118,761.60	140,410.85	12,371.00
55276F107	MCBC HOLDINGS INC		15,102.55	16,694.10	1,145.00
579780206	MCCORMICK & CO INC/MD		1,583,229.61	2,280,145.23	24,431.00
580037109	MCDERMOTT INTERNATIONAL INC		1,020,510.53	1,234,299.97	167,023.00
58013MFA7	MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	59,021.00	53,553.50	50,000.00
58013MEC4	MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	63,945.20	69,100.90	55,000.00
58013MEZ3	MCDONALD'S CORP	4.700% 12/09/2035 DD 12/09/15	85,246.50	89,923.20	85,000.00
58013MEX8	MCDONALD'S CORP	2.750% 12/09/2020 DD 12/09/15	125,477.50	126,393.75	125,000.00
58013MEW0	MCDONALD'S CORP	2.100% 12/07/2018 DD 12/09/15	2,125,765.90	2,102,414.60	2,090,000.00
580135101	MCDONALD'S CORP		19,244,421.49	21,857,382.12	179,571.00
58013MEE0	MCDONALD'S CORP	5.350% 03/01/2018 DD 02/29/08	114,199.00	104,213.00	100,000.00
58013MEY6	MCDONALD'S CORP	3.700% 01/30/2026 DD 12/09/15	99,951.00	101,810.00	100,000.00
FJ6371861	MCDONALD'S HOLDINGS CO JAPAN L		376,915.25	372,546.85	14,200.00
580589109	MCGRATH RENTCORP		584,550.72	635,818.56	16,224.00
58155QAF0	MCKESSON CORP	1.400% 03/15/2018 DD 03/08/13	145,789.50	149,389.50	150,000.00
581557BE4	MCKESSON CORP	3.796% 03/15/2024 DD 03/10/14	579,694.70	561,715.15	545,000.00
58155Q103	MCKESSON CORP		5,044,759.41	6,662,807.55	47,439.00
581557BC8	MCKESSON CORP	4.883% 03/15/2044 DD 03/10/14	35,417.20	35,604.10	35,000.00
58155QAD5	MCKESSON CORP	4.750% 03/01/2021 DD 02/28/11	55,607.50	53,610.50	50,000.00
58155QAG8	MCKESSON CORP	2.850% 03/15/2023 DD 03/08/13	376,322.30	357,112.35	365,000.00
552676108	MDC HOLDINGS INC		501,856.02	513,344.98	20,005.65
552697104	MDC PARTNERS INC		176,417.70	176,417.70	26,934.00
552690109	MDU RESOURCES GROUP INC		1,013,189.80	1,262,082.36	43,868.00
582839106	MEAD JOHNSON NUTRITION CO		3,014,577.52	2,791,835.80	39,455.00
582839AG1	MEAD JOHNSON NUTRITION CO	4.600% 06/01/2044 DD 05/13/14	125,682.50	120,792.50	125,000.00
FJBH0VTS4	MEBUKI FINANCIAL GROUP INC		554,639.15	555,974.47	149,760.00
58409L306	MEDEQUITIES REALTY TRUST INC		45,767.23	47,885.40	4,314.00
FAB7YZNV8	MEDFIRST HEALTHCARE SERVICES I		241,280.66	249,917.77	103,000.00
58441K100	MEDIA GENERAL INC		1,375,192.25	1,418,896.99	75,353.00
58445MAP7	MEDIACOM LLC / MEDIACOM CAPITA	7.250% 02/15/2022 DD 02/07/12	1,550,028.49	1,539,850.00	1,495,000.00
FA6372488	MEDIAITEK INC		10,767,645.15	6,529,461.00	972,000.00
AABRTNNQ3	MEDIBANK PVT LTD		910,857.31	987,919.59	483,809.00
58463J304	MEDICAL PROPERTIES TRUST INC		1,989,292.82	1,978,491.90	160,853.00
584688105	MEDICINES CO/THE		1,712,555.10	1,595,994.56	47,024.00
58468P206	MEDICINOVA INC		31,978.43	26,164.17	4,339.00
EXB8HX8Z9	MEDICLINIC INTERNATIONAL PLC		897,739.23	664,269.94	69,726.00
58471A105	MEDIDATA SOLUTIONS INC		431,890.20	394,628.15	7,945.00
58470H101	MEDIFAST INC		61,548.84	62,986.19	1,513.00
EI4574816	MEDIOBANCA SPA		637,173.90	778,786.59	95,211.00
FJ6782091	MEDIPAL HOLDINGS CORP		374,318.06	456,661.39	28,900.00
58503T106	MEDLEY MANAGEMENT INC		17,433.90	17,433.90	1,761.00
58502B106	MEDNAX INC		867,352.75	1,293,603.96	19,406.00
58502BA44	MEDNAX INC 144A	5.250% 12/01/2023 DD 12/08/15	721,437.50	736,450.00	715,000.00
58506Q109	MEDPACE HOLDINGS INC		89,435.15	89,633.95	2,485.00
585055BT2	MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	228,286.22	238,034.25	225,000.00
585055BC9	MEDTRONIC INC	3.625% 03/15/2024 DD 02/27/14	381,941.25	390,243.75	375,000.00
585055BS4	MEDTRONIC INC	3.500% 03/15/2025 DD 03/15/15	1,386,588.00	1,441,594.00	1,400,000.00
585055BU9	MEDTRONIC INC	4.625% 03/15/2045 DD 03/15/15	264,955.00	270,355.00	250,000.00
G5960L103	MEDTRONIC PLC		34,696,569.65	32,337,066.63	453,981.00
585141104	MEETME INC		45,378.84	45,286.98	9,186.00
EX0575806	MEGGITT PLC		5,684,787.71	4,410,742.53	778,363.00
FJB60DQV4	MEIJI HOLDINGS CO LTD		1,363,436.67	1,751,343.99	22,300.00
585464100	MELCO CROWN ENTERTAINMENT LTD	ADR	511,438.30	540,600.00	34,000.00
FHB092QP9	MELCO INTERNATIONAL DEVELOPMEN		18,209,213.90	14,212,207.43	10,454,400.00
EXBZ1G438	MELROSE INDUSTRIES PLC		7,183,019.55	5,756,578.00	2,355,876.00
586054AC2	MEMORIAL SLOAN-KETTERING CANCER	4.200% 07/01/2055 DD 02/11/15	126,364.25	121,282.50	125,000.00
58607ECK8	MEMPHIS TN CTR CITY REVENUE FI	3.520% 11/01/2019 DD 09/30/11	540,625.00	518,925.00	500,000.00
587200106	MENTOR GRAPHICS CORP		2,693,034.98	2,722,555.78	73,802.00
KS6825126	MERAFE RESOURCES LTD		1,126,153.83	1,604,584.29	13,298,600.00
587376104	MERCANTILE BANK CORP		361,515.60	414,511.50	10,995.00
58769BAD6	MERCEDES-BENZ AUTO RECEIV 1 A3	1.260% 02/16/2021 DD 09/14/16	1,529,813.49	1,517,683.50	1,530,000.00
588056AR2	MERCER INTERNATIONAL INC	7.750% 12/01/2022 DD 11/26/14	1,134,731.30	1,186,500.00	1,130,000.00
588448100	MERCHANTS BANCSHARES INC/VT		196,606.00	216,366.40	3,992.00
58933YAR6	MERCK & CO INC	2.750% 02/10/2025 DD 02/10/15	200,338.00	196,372.00	200,000.00
58933YAP0	MERCK & CO INC	VAR RT 02/10/2020 DD 02/10/15	2,000,000.00	2,010,400.00	2,000,000.00
58933Y105	MERCK & CO INC		27,073,579.13	34,736,420.11	590,053.00
58933YAQ8	MERCK & CO INC	2.350% 02/10/2022 DD 02/10/15	898,785.00	893,691.00	900,000.00
ED4741846	MERCK KGAA		6,143,824.36	10,917,154.86	104,392.00
589331AD9	MERCK SHARP & DOHME CORP/OLD	6.400% 03/01/2028 DD 03/01/98	41,830.80	50,360.40	40,000.00
589331AN7	MERCK SHARP & DOHME CORP/OLD	5.000% 06/30/2019 DD 06/25/09	420,564.54	379,057.00	350,000.00
589400100	MERCURY GENERAL CORP		173,997.30	231,266.61	3,841.00
ANB8W6K59	MERCURY NZ LTD		388,210.92	374,673.18	181,527.00
589378108	MERCURY SYSTEMS INC		6,647,113.50	6,577,957.18	217,669.00
589433101	MEREDITH CORP		1,389,526.40	1,533,404.60	25,924.00
58958U103	MERIDIAN BANCORP INC		520,398.90	551,010.60	29,154.00
589584101	MERIDIAN BIOSCIENCE INC		157,679.10	163,211.70	9,221.00
ANBWF052	MERIDIAN ENERGY LTD		369,048.28	428,273.01	236,226.00
589889104	MERIT MEDICAL SYSTEMS INC		490,817.50	547,649.00	20,666.00
589962CN7	MERIT SECURITIES CORP 1 1M1	VAR RT 07/28/2033 DD 03/01/99	135,440.00	135,703.04	128,000.00
589962CV9	MERIT SECURITIES CORP 13 M1	VAR RT 12/28/2033 DD 08/01/99	104,750.00	103,663.00	100,000.00
59001A102	MERITAGE HOMES CORP		885,512.00	868,051.20	24,944.00
59001K100	MERITOR INC		694,260.60	706,201.20	56,860.00

59010RAA2	MERLIN AVIATION HOLDI 1 A 144A	VAR RT /12/15/2032 DD 12/23/16	2,539,452.49	2,541,962.50	2,641,000.00
EXBDZT6P1	MERLIN ENTERTAINMENTS PLC		700,294.19	605,680.74	109,267.00
ELB9DFW14	MERRILL LYNCH INTL	LEPO WTS 11-APR-2018(BALRAMPUR	1,303,442.81	2,520,317.34	1,422,798.00
ELB839VJ3	MERRILL LYNCH INTL	C/WTS 20-NOV-2017 (MT EDUCARE)	155,758.85	177,298.07	102,585.00
ELBRJ6H72	MERRILL LYNCH INTL LEPO WTS	07-OCT-19(GUJARAT PIPAVAV)JSD	446,925.99	303,750.14	156,772.00
59023BAH7	MERRILL LYNCH MORTGAGE T C1 AJ	VAR RT 05/12/2039 DD 05/01/06	545,066.22	571,923.69	572,352.95
589929PD4	MERRILL LYNCH MTG 97-C2 F	VAR RT 12/10/2029 DD 12/01/97	507,582.72	510,938.59	511,988.17
590328100	MERRIMACK PHARMACEUTICALS INC		266,487.78	175,933.68	43,121.00
59064R109	MESA LABORATORIES INC		56,979.86	53,273.50	434.00
999082100	MESIROW ABSOLUTE RETURN FUND	LTD	6,237,894.74	14,314,631.95	5,995,878.36
592041WJ2	MET GOVT NASHVILLE & DAVIDSONC	4.053% 07/01/2026 DD 04/29/16	218,758.00	206,420.00	200,000.00
59259NZN6	MET TRANSPRTN AUTH NY DEDICATE	6.089% 11/15/2040 DD 03/25/10	42,802.80	50,736.00	40,000.00
59259YBY4	MET TRANSPRTN AUTH NY REVENUE	6.668% 11/15/2039 DD 01/13/10	117,018.90	118,580.40	90,000.00
59259YGF0	MET TRANSPRTN AUTH NY REVENUE	6.814% 11/15/2040 DD 12/29/10	134,000.00	133,362.00	100,000.00
59100U108	META FINANCIAL GROUP INC		517,402.80	585,706.80	5,692.00
59116R107	METALDYNE PERFORMANCE GROUP IN		106,200.00	121,864.50	5,310.00
NC2654415	METHANEX CORP		893,342.95	874,139.17	19,906.00
591520200	METHODE ELECTRONICS INC		256,551.75	288,664.35	6,981.00
59156RAM0	METLIFE INC	5.700% 06/15/2035 DD 06/23/05	53,851.00	58,832.00	50,000.00
59156RAR9	METLIFE INC	6.817% 08/15/2018 DD 08/15/08	120,459.00	107,810.00	100,000.00
59156RBH0	METLIFE INC	3.600% 04/10/2024 DD 04/10/14	255,440.00	256,632.50	250,000.00
59156R108	METLIFE INC		7,989,365.83	10,718,343.77	198,893.00
59156RAP3	METLIFE INC	6.400% 12/15/2066 DD 12/21/06	139,147.15	145,705.51	135,000.00
59156RBD9	METLIFE INC	4.125% 08/13/2042 DD 08/13/12	47,881.53	49,208.50	50,000.00
ED5041410	METRO AG		7,020,533.82	6,353,032.95	190,700.00
NC2583952	METRO INC		1,174,869.99	1,305,196.26	43,584.00
59217GBF5	METROPOLITAN LIFE GLOBAL 144A	2.300% 04/10/2019 DD 04/10/14	1,717,901.00	1,709,384.00	1,700,000.00
SF5713422	METSO OYJ		9,379,284.53	10,577,464.61	370,052.00
592688105	METTLER-TOLEDO INTERNATIONAL I		1,299,454.88	2,320,915.20	5,545.00
LMB05QN18	MEXICAN BONOS	10.000% 12/05/2024	927,454.75	690,180.32	12,287,000.00
LMB4XH543	MEXICAN BONOS	8.500% 05/31/2029	9,300,147.62	5,421,996.83	105,020,000.00
LMB44NND2	MEXICAN BONOS	8.500% 11/18/2038	10,817,121.53	6,444,779.53	125,000,000.00
LMB7V21L7	MEXICAN BONOS	7.750% 11/13/2042	13,734,453.11	8,027,464.35	167,900,000.00
LMBLT1SS7	MEXICAN BONOS	7.750% 11/23/2034	1,562,541.89	1,510,798.55	31,400,000.00
LM2434768	MEXICHEM SAB DE CV		4,429,278.43	2,743,882.79	1,200,172.00
91086QB33	MEXICO GOVERNMENT INTERNATIONA	4.750% 03/08/2044 DD 03/08/12	62,542.80	54,558.00	60,000.00
91087BAB6	MEXICO GOVERNMENT INTERNATIONA	4.350% 01/15/2047 DD 08/11/16	80,410.00	75,460.00	88,000.00
91086QAZ1	MEXICO GOVERNMENT INTERNATIONA	5.750% 10/12/2039 DD 10/12/10	87,750.00	83,025.00	90,000.00
91086QAG3	MEXICO GOVERNMENT INTERNATIONA	8.300% 08/15/2031 DD 08/13/01	175,312.50	184,687.50	125,000.00
91086QAS7	MEXICO GOVERNMENT INTERNATIONA	6.750% 09/27/2034 DD 09/27/04	221,338.02	216,855.00	183,000.00
91086QBF4	MEXICO GOVERNMENT INTERNATIONA	4.600% 01/23/2046 DD 01/23/15	1,489,690.00	1,281,630.00	1,428,000.00
91086QBG2	MEXICO GOVERNMENT INTERNATIONA	4.125% 01/21/2026 DD 01/21/16	1,604,602.82	1,561,408.00	1,574,000.00
91086QBA5	MEXICO GOVERNMENT INTERNATIONA	3.625% 03/15/2022 DD 01/06/12	1,765,396.32	1,704,402.00	1,701,000.00
91087BAA8	MEXICO GOVERNMENT INTERNATIONA	3.600% 01/30/2025 DD 11/25/14	2,530,739.94	2,424,460.00	2,515,000.00
91086QAW8	MEXICO GOVERNMENT INTERNATIONA	5.950% 03/19/2019 DD 12/23/08	160,728.69	151,270.00	140,000.00
91086QBC1	MEXICO GOVERNMENT INTERNATIONA	4.000% 10/02/2023 DD 10/02/13	1,912,248.17	1,866,468.80	1,862,000.00
91086QBE7	MEXICO GOVERNMENT INTERNATIONA	5.550% 01/21/2045 DD 01/21/14	138,437.50	127,812.50	125,000.00
593171AC5	MEZZ CAP COML 04-C1 CL 144A	VAR RT 001/15/2037 DD 02/01/04	29,453.98	1,620.61	59,924.79
593171AW1	MEZZ CAP COML MTG 04-C2 144A	VAR RT 10/15/2014 DD 12/01/04	381,632.33	38.94	389,441.69
593171AT8	MEZZ CAP COMMERCIAL C2 X 144A	VAR RT 10/15/2040 DD 12/01/04	214,788.38	24,978.46	537,055.73
55272X102	MFA FINANCIAL INC		500,436.31	506,029.23	66,321.00
55277P104	MGE ENERGY INC		970,225.60	1,004,052.80	15,376.00
552848103	MGIC INVESTMENT CORP		2,141,378.38	2,395,241.02	235,058.00
FHB4P8H8	MGM CHINA HOLDINGS LTD		310,417.58	371,660.03	179,200.00
55303A105	MGM GROWTH PROPERTIES LLC		912,926.85	918,753.00	36,300.00
552953CA7	MGM RESORTS INTERNATIONAL	6.625% 12/15/2021 DD 12/20/12	1,038,811.27	1,095,150.00	980,000.00
552953101	MGM RESORTS INTERNATIONAL		1,722,767.95	2,886,286.62	100,114.00
55303J106	MGP INGREDIENTS INC		86,684.40	90,713.70	1,815.00
G60754101	MICHAEL KORS HOLDINGS LTD		1,817,088.62	1,470,087.92	34,204.00
59408Q106	MICHAELS COS INC/THE		361,305.29	291,248.90	14,242.00
EF4588366	MICHELIN CIE GLE DES ETABL	ORD EUR2 REGD	6,659,160.53	12,506,397.10	112,178.00
59447TEA7	MICHIGAN ST FIN AUTH REVENUE	4.600% 10/01/2022 DD 09/01/15	1,300,000.00	1,318,421.00	1,300,000.00
595017104	MICROCHIP TECHNOLOGY INC		1,946,395.00	2,847,618.50	44,390.00
595112103	MICRON TECHNOLOGY INC		2,319,683.94	4,791,558.56	218,593.00
595137100	MICROSEMI CORP		11,977,494.00	11,904,702.60	220,580.00
594918AJ3	MICROSOFT CORP	4.500% 10/01/2040 DD 09/27/10	62,538.45	69,068.35	65,000.00
594918BC7	MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15	74,508.75	72,193.50	75,000.00
594918BG8	MICROSOFT CORP	2.000% 11/03/2020 DD 11/03/15	80,097.60	80,083.20	80,000.00
594918BR4	MICROSOFT CORP	2.400% 08/08/2026 DD 08/08/16	150,220.50	141,705.00	150,000.00
594918BA1	MICROSOFT CORP	2.375% 02/12/2022 DD 02/12/15	168,779.40	169,316.60	170,000.00
594918BU7	MICROSOFT CORP	3.950% 08/08/2056 DD 08/08/16	197,467.00	179,451.20	190,000.00
594918AH7	MICROSOFT CORP	3.000% 10/01/2020 DD 09/27/10	243,077.50	258,432.50	250,000.00
594918BJ2	MICROSOFT CORP	3.125% 11/03/2025 DD 11/03/15	1,501,484.75	1,491,475.75	1,475,000.00
594918BK9	MICROSOFT CORP	4.200% 11/03/2035 DD 11/03/15	1,495,770.00	1,578,465.00	1,500,000.00
594918104	MICROSOFT CORP		68,563,214.29	114,043,056.40	1,835,260.00
594918BL7	MICROSOFT CORP	4.450% 11/03/2045 DD 11/03/15	380,325.08	387,812.88	364,000.00
594918BM5	MICROSOFT CORP	4.750% 11/03/2055 DD 11/03/15	60,643.80	65,261.40	60,000.00
FA6133450	MICRO-STAR INTERNATIONAL CO LT		833,192.90	1,299,629.52	569,100.00
594972408	MICROSTRATEGY INC		9,153,880.56	9,187,390.80	46,542.00
59541AAB5	MID OCEAN CBO 2000- 1A A2 144A	7.725% 01/15/2036 DD 01/08/01	226,150.63	158,999.08	734,000.00
59540G107	MID PENN BANCORP INC		622,845.21	721,189.19	30,269.00
59522J103	MID-AMERICA APARTMENT COMMUNIT		4,144,982.01	4,767,039.36	48,683.00
59523UAA5	MID-AMERICA APARTMENTS LP	4.300% 10/15/2023 DD 10/16/13	100,697.00	104,313.00	100,000.00
596094102	MIDDLEBURG FINANCIAL CORP		78,515.52	80,342.00	2,312.00
596278101	MIDDLEBY CORP/THE		1,157,735.03	1,543,916.66	11,986.00
596680108	MIDDLESEX WATER CO		147,274.75	157,117.46	3,659.00
597742105	MIDLAND STATES BANCORP INC		75,026.25	92,801.70	2,565.00
59802TAA0	MIDOCLEAN CREDIT CLO 2A E 144A	VAR RT 01/29/2025 DD 01/29/14	441,030.00	436,210.00	482,000.00
595481AC6	MID-STATE CAPITAL CORP 20 1 M2	7.079% 01/15/2040 DD 11/01/05	14,917.12	16,474.86	15,032.22
59549NAB9	MID-STATE TRUST VI 6 A2	7.400% 07/01/2035 DD 04/01/97	18,434.39	19,026.64	18,161.95
59804T407	MIDSTATES PETROLEUM CO INC		5,983.10	6,664.32	321.33
598511103	MIDWESTONE FINANCIAL GROUP INC		196,893.48	214,959.20	5,717.00
59870L106	MILACRON HOLDINGS CORP		48,638.70	59,224.77	3,179.00

600551204	MILLER INDUSTRIES INC/TN		182,473.60	190,016.80	7,184.00
SSB00L2M1	MILLICOM INTERNATIONAL CELLULA		943,566.16	478,365.13	11,163.00
602496101	MIMEDX GROUP INC		145,119.96	130,933.08	14,778.00
60255W105	MINDBODY INC		46,309.20	44,431.80	2,086.00
FJ6642402	MINEBEA MITSUMI INC		865,443.76	648,381.72	69,000.00
603158106	MINERALS TECHNOLOGIES INC		1,061,050.20	1,063,114.50	13,762.00
603374AD1	MINERVA LUXEMBOURG SA 144A	6.500% 09/20/2026 DD 09/20/16	156,571.68	152,272.50	158,000.00
603380106	MINERVA NEUROSCIENCES INC		38,308.40	32,383.00	2,756.00
FH6508474	MINMETALS LAND LTD		246,295.86	254,176.69	2,119,000.00
FHBORJCG7	MINTH GROUP LTD		1,213,702.48	1,619,728.76	520,000.00
FJ6356615	MIRACA HOLDINGS INC		477,119.98	517,640.52	11,500.00
60468T105	MIRATI THERAPEUTICS INC		11,388.00	9,015.50	1,898.00
AA6161977	MIRVAC GROUP		986,894.63	1,086,442.50	704,415.00
60649T107	MISTRAS GROUP INC		55,842.67	63,763.44	2,483.00
FJ6595170	MISUMI GROUP INC		919,780.94	870,983.87	52,800.00
606710200	MITEK SYSTEMS INC		25,620.70	26,481.90	4,306.00
EX0465743	MITIE GROUP PLC		13,977,288.60	10,160,357.59	3,664,297.00
FJB0JQTJ2	MITSUBISHI CHEMICAL HOLDINGS C		1,534,058.02	1,746,256.32	268,700.00
FJ6596780	MITSUBISHI CORP		5,224,842.18	6,176,165.15	289,300.00
FJ6597044	MITSUBISHI ELECTRIC CORP		3,736,668.37	5,236,306.59	374,800.00
FJ6596723	MITSUBISHI ESTATE CO LTD		6,616,502.55	7,263,771.82	364,000.00
FJ6596921	MITSUBISHI GAS CHEMICAL CO INC		355,212.02	547,348.58	32,000.00
FJ6597069	MITSUBISHI HEAVY INDUSTRIES LT		2,725,314.37	2,904,219.24	636,000.00
FJ6596848	MITSUBISHI LOGISTICS CORP		376,409.48	425,172.56	30,000.00
FJ6597085	MITSUBISHI MATERIALS CORP		649,613.13	655,609.40	21,300.00
FJ6598448	MITSUBISHI MOTORS CORP		1,175,900.38	772,008.43	135,200.00
FJ6870987	MITSUBISHI TANABE PHARMA CORP		710,089.40	821,772.22	41,800.00
60682AZ74	MITSUBISHI TR & BLG INSTL C/DG	VAR RT 09/19/2017 DD 09/19/16	1,200,000.00	1,200,000.00	1,200,000.00
606822AG9	MITSUBISHI UFJ FINANCIAL GROUP	2.190% 09/13/2021 DD 09/13/16	1,000,000.00	972,460.00	1,000,000.00
FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP		12,173,806.35	15,096,197.67	2,444,800.00
606822AF1	MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 09/13/2021 DD 09/13/16	250,000.00	250,362.50	250,000.00
FJ6268976	MITSUBISHI UFJ LEASE & FINANCE		338,946.97	394,087.55	76,100.00
FJ6597309	mitsui & CO LTD		4,209,489.25	4,549,504.15	330,200.00
FJ6597366	mitsui CHEMICALS INC		582,972.16	769,708.94	171,000.00
FJ6597606	mitsui FUDOSAN CO LTD		6,389,544.68	6,586,530.84	284,000.00
FJ6597580	mitsui OSK LINES LTD		883,321.19	719,475.31	259,000.00
FJB1BSCX1	MIXI INC		251,375.63	245,286.59	6,700.00
FZ6916701	MIZRAHI TEFAHOT BANK LTD		256,024.46	370,473.81	25,303.00
FJ6591013	MIZUHO FINANCIAL GROUP INC		7,204,903.02	8,187,119.90	4,551,500.00
60687YAF6	MIZUHO FINANCIAL GROUP INC	VAR RT 09/13/2021 DD 09/13/16	1,150,000.00	1,149,609.00	1,150,000.00
FN6579670	MKH BHD		277,797.06	281,341.06	444,400.00
99VVAXDX1	MKP OPPORTUNITY PARTNERS LP		15,000,000.00	15,349,095.00	15,000,000.00
55306N104	MKS INSTRUMENTS INC		1,984,845.00	2,086,722.00	35,130.00
55312VBJ6	ML-CFC COMMERCIAL 4 AJFX 144A	5.147% 12/12/2049 DD 03/01/10	46,902.55	46,873.94	46,902.55
55312YAQ5	ML-CFC COMMERCIAL 5 AMFL 144A	VAR RT 08/12/2048 DD 03/14/07	251,563.45	265,538.60	267,620.69
55313KAQ4	ML-CFC COMMERCIAL 7 AMFL 144A	VAR RT 06/12/2050 DD 06/13/07	91,587.50	117,656.77	121,000.00
60687VAN5	ML-CFC COMMERCIAL MOR 3 F 144A	VAR RT 07/12/2046 DD 09/01/06	14.78	11.43	583.10
55312VAK4	ML-CFC COMMERCIAL MORTGAG 4 AJ	5.239% 12/12/2049 DD 12/01/06	261,692.15	261,663.36	261,692.15
60688BAG3	ML-CFC COMMERCIAL MORTGAG 8 AJ	VAR RT 08/12/2049 DD 08/01/07	281,963.75	282,690.00	450,000.00
55312VAM0	ML-CFC COMMERCIAL MORTGAGE 4 B	VAR RT 12/12/2049 DD 12/01/06	515,485.00	521,374.76	524,000.00
55312VAN8	ML-CFC COMMERCIAL MORTGAGE 4 C	VAR RT 12/12/2049 DD 12/01/06	235,822.50	271,186.38	306,000.00
NABYSW6M3	MMC NORILSK NICKEL PJSC	ADR	1,301,132.26	1,286,500.02	77,586.00
60740F105	MOBILE MINI INC		392,874.75	385,233.75	12,735.00
607409109	MOBILE TELESYSTEMS PJSC	ADR	-	1,984,741.04	217,864.00
60739U204	MOBILEIRON INC		29,959.60	25,533.75	6,809.00
N51488117	MOBILEYE NV		1,475,201.50	1,433,312.00	37,600.00
607525102	MODEL N INC		345,881.80	347,291.70	39,242.00
FKB0FBSF5	MODETOUR NETWORK INC		632,957.36	615,984.74	25,699.00
607828100	MODINE MANUFACTURING CO		385,918.95	485,248.30	32,567.00
60786M105	MOELIS & CO		840,185.62	846,415.20	24,968.00
608190104	MOHAWK INDUSTRIES INC		1,439,466.40	2,600,432.64	13,023.00
60855R100	MOLINA HEALTHCARE INC		741,636.00	769,135.50	14,175.00
60871RAG5	MOLSON COORS BREWING CO	3.000% 07/15/2026 DD 07/07/16	1,484,640.00	1,417,965.00	1,500,000.00
60871R209	MOLSON COORS BREWING CO		2,488,303.95	3,529,336.39	36,269.00
60871RAD2	MOLSON COORS BREWING CO	5.000% 05/01/2042 DD 05/03/12	97,100.00	104,535.00	100,000.00
60877T100	MOMENTA PHARMACEUTICALS INC		2,620,267.54	2,128,070.00	141,400.00
609027107	MONARCH CASINO & RESORT INC		185,394.34	189,586.12	7,354.00
60920LAB0	MONDELEZ INTERNATIONAL HO 144A	VAR RT 10/28/2019 DD 10/28/16	1,500,000.00	1,503,315.00	1,500,000.00
609207105	MONDELEZ INTERNATIONAL INC		9,931,577.21	14,169,064.91	319,627.00
KSB41LJ59	MONDI LTD		1,021,445.36	1,269,424.50	62,000.00
EXB1CRLC8	MONDI PLC		1,507,567.14	1,441,488.51	70,023.00
60935Y208	MONEYGRAM INTERNATIONAL INC		207,307.52	225,027.74	19,054.00
609720107	MONMOUTH REAL ESTATE INVESTMEN		512,468.46	575,111.88	37,737.00
60979P105	MONOGRAM RESIDENTIAL TRUST INC		1,187,065.80	1,259,220.78	116,379.00
609839105	MONOLITHIC POWER SYSTEMS INC		460,539.24	461,102.04	5,628.00
61022P100	MONOTYPE IMAGING HOLDINGS INC		113,800.40	116,440.10	5,866.00
610236101	MONRO MUFFLER BRAKE INC		258,609.00	259,516.40	4,537.00
61166WAP6	MONSANTO CO	4.400% 07/15/2044 DD 07/01/14	252,330.00	241,625.00	250,000.00
61166WAS0	MONSANTO CO	2.125% 07/15/2019 DD 07/01/14	991,924.55	983,433.85	985,000.00
61166W101	MONSANTO CO		7,683,676.01	9,766,749.51	92,831.00
61174X109	MONSTER BEVERAGE CORP		2,427,675.61	3,913,315.38	88,257.00
ERBYZ0FLO	MONTENEGRO GOVERNMENT INT 144A	5.750% 03/10/2021	287,729.17	290,709.24	266,000.00
615369105	MOODY'S CORP		2,061,111.96	3,369,398.34	35,742.00
615394202	MOOG INC		1,427,609.55	1,340,463.12	20,409.00
EX0602725	MORGAN ADVANCED MATERIALS PLC		11,023,995.10	9,330,113.36	2,645,681.00
617059GQ7	MORGAN JP COML 99-C8 H 144A	6.000% 07/15/2031 DD 08/01/99	125,405.93	169,773.51	181,302.54
61745E6M8	MORGAN STANLEY	VAR RT 02/15/2019 DD 02/15/12	236,080.00	230,840.00	232,000.00
61745ETL5	MORGAN STANLEY	VAR RT 12/01/2017 DD 12/01/05	252,250.00	250,625.00	250,000.00
6174467X1	MORGAN STANLEY	5.000% 11/24/2025 DD 11/22/13	310,917.00	320,487.00	300,000.00
6174824M3	MORGAN STANLEY	4.875% 11/01/2022 DD 10/23/12	392,436.60	385,826.40	360,000.00
61747YCJ2	MORGAN STANLEY	5.625% 09/23/2019 DD 09/23/09	388,316.25	406,485.00	375,000.00
6174467Y9	MORGAN STANLEY	4.350% 09/08/2026 DD 09/08/14	426,444.72	430,395.00	420,000.00
61745EY39	MORGAN STANLEY	VAR RT 12/15/2019 DD 12/15/10	678,853.75	674,187.50	670,000.00

61746BDJ2	MORGAN STANLEY	3.750% 02/25/2023 DD 02/25/13	729,699.50	734,405.10	715,000.00
61761JVL0	MORGAN STANLEY	3.700% 10/23/2024 DD 10/23/14	1,464,838.70	1,467,269.50	1,450,000.00
6174467U7	MORGAN STANLEY	2.125% 04/25/2018 DD 04/25/13	1,764,175.50	1,772,024.70	1,765,000.00
61747WAF6	MORGAN STANLEY	5.750% 01/25/2021 DD 01/25/11	4,912,614.00	4,882,152.00	4,400,000.00
617446448	MORGAN STANLEY		7,166,450.00	12,897,023.75	305,255.00
61746BDM5	MORGAN STANLEY	2.500% 01/24/2019 DD 01/24/14	251,940.00	252,627.50	250,000.00
61747YDT9	MORGAN STANLEY	4.750% 03/22/2017 DD 03/22/12	4,977,735.00	4,533,885.00	4,500,000.00
61745MNL3	MORGAN STANLEY 99-CAM1 M 144A	6.540% 03/15/2032 DD 07/01/99	25,749.86	47,825.25	48,347.89
61762XAC1	MORGAN STANLEY BANK C12 D 144A	VAR RT 10/15/2046 DD 10/01/13	2,331,588.05	2,557,995.00	2,750,000.00
61763BAC8	MORGAN STANLEY BANK C13 D 144A	VAR RT 11/15/2046 DD 12/01/13	1,521,955.28	1,597,671.00	1,692,000.00
61763BAE4	MORGAN STANLEY BANK C13 E 144A	VAR RT 11/15/2046 DD 12/01/13	1,159,288.05	913,725.83	1,219,000.00
61766NAJ4	MORGAN STANLEY BANK C30 D 144A	VAR RT 09/15/2049 DD 09/01/16	327,996.76	314,735.90	457,000.00
61691GAC4	MORGAN STANLEY BANK C32 D 144A	3.396% 12/15/2049 DD 12/01/16	732,226.26	726,757.50	1,050,000.00
61761DAQ5	MORGAN STANLEY BANK C6 D 144A	VAR RT 11/15/2045 DD 10/01/12	534,866.41	534,236.25	545,000.00
61690KAL6	MORGAN STANLEY BANK C7 D 144A	VAR RT 02/15/2046 DD 01/01/13	1,139,240.05	1,116,951.00	1,210,000.00
61690KAN2	MORGAN STANLEY BANK C7 E 144A	VAR RT 02/15/2046 DD 01/01/13	416,650.00	388,081.20	520,000.00
61761QAN3	MORGAN STANLEY BANK C8 D 144A	VAR RT 12/15/2048 DD 02/01/13	565,763.23	534,567.40	610,000.00
61762DAG6	MORGAN STANLEY BANK C9 D 144A	VAR RT 05/15/2046 DD 05/01/13	1,301,422.90	1,392,907.81	1,519,000.00
61766RAJ5	MORGAN STANLEY BANK OF A C31 D	VAR RT 11/15/2049 DD 11/01/16	558,487.96	551,184.96	823,000.00
61761QAE3	MORGAN STANLEY BANK OF A C8 A4	3.134% 12/15/2048 DD 02/01/13	294,035.16	304,101.00	300,000.00
61762DBB6	MORGAN STANLEY BANK OF AM C9 C	VAR RT 05/15/2046 DD 05/01/13	810,493.75	878,803.20	880,000.00
61764XBG9	MORGAN STANLEY BANK OF C21 ASB	3.150% 03/15/2048 DD 02/01/15	616,007.81	609,738.00	600,000.00
61765LAU4	MORGAN STANLEY BANK OF C24 A4	3.732% 05/15/2048 DD 08/01/15	110,593.75	103,796.00	100,000.00
61765LAS9	MORGAN STANLEY BANK OF C24 ASB	3.479% 05/15/2048 DD 08/01/15	160,335.94	153,855.00	150,000.00
61690YAC6	MORGAN STANLEY CAP BNK2 D 144A	VAR RT 11/15/2049 DD 11/01/16	584,642.06	591,443.38	778,000.00
61745MNM1	MORGAN STANLEY CAP I 144A CL N	6.540% 03/15/2032 DD 07/01/99	2,963.08	18,422.04	18,483.17
617459AF9	MORGAN STANLEY CAPI C2 XB 144A	VAR RT 06/15/2044 DD 06/01/11	824,999.98	520,303.27	24,752,772.00
61745MHW6	MORGAN STANLEY CAPI CF1 G 144A	VAR RT 07/15/2032 DD 08/01/98	303,373.84	664,023.26	663,267.13
61763QAU5	MORGAN STANLEY CAPI CPT F 144A	VAR RT 07/13/2029 DD 07/01/14	1,236,252.07	1,213,821.84	1,254,000.00
61765DAC2	MORGAN STANLEY CAPI MS1 D 144A	VAR RT 05/15/2048 DD 07/01/15	696,771.77	629,740.30	835,000.00
61745MKU6	MORGAN STANLEY CAPI WF1 N 144A	VAR RT 11/15/2031 DD 02/01/99	668,540.63	862,065.60	870,000.00
61745MKV4	MORGAN STANLEY CAPI WF1 O 144A	VAR RT 11/15/2031 DD 02/01/99	129,745.75	532,980.74	650,754.25
61745SAM2	MORGAN STANLEY CAPI XLF J 144A	VAR RT 07/15/2019 DD 08/16/06	463,133.96	1,518,305.43	1,532,604.63
617458AS3	MORGAN STANLEY CAPIT C1 D 144A	VAR RT 09/15/2047 DD 02/01/11	2,902,095.56	3,282,382.60	3,070,000.00
617459AJ1	MORGAN STANLEY CAPIT C2 D 144A	VAR RT 06/15/2044 DD 06/01/11	1,960,904.20	2,110,982.25	2,049,000.00
617459AK8	MORGAN STANLEY CAPIT C2 E 144A	VAR RT 06/15/2044 DD 06/01/11	1,041,244.53	1,360,270.80	1,330,000.00
617459AL6	MORGAN STANLEY CAPIT C2 F 144A	VAR RT 06/15/2044 DD 06/01/11	1,686,438.53	1,824,211.20	1,920,000.00
61760RAJ1	MORGAN STANLEY CAPIT C3 C 144A	VAR RT 07/15/2049 DD 10/01/11	536,676.56	555,635.60	520,000.00
61760RAN2	MORGAN STANLEY CAPIT C3 E 144A	VAR RT 07/15/2049 DD 10/01/11	780,247.97	1,132,111.22	1,122,870.00
61760RAS1	MORGAN STANLEY CAPIT C3 G 144A	VAR RT 07/15/2049 DD 10/01/11	1,173,050.00	957,875.20	1,280,000.00
61760VAE3	MORGAN STANLEY CAPIT C4 D 144A	VAR RT 03/15/2045 DD 03/01/12	502,299.21	540,255.50	530,000.00
61760VAF0	MORGAN STANLEY CAPIT C4 E 144A	VAR RT 03/15/2045 DD 03/01/12	3,009,535.11	3,188,693.78	3,266,000.00
61760VAG8	MORGAN STANLEY CAPIT C4 F 144A	3.070% 03/15/2045 DD 03/01/12	702,664.69	627,320.50	862,000.00
61745MDT7	MORGAN STANLEY CAPIT RR F 144A	VAR RT 00/40/2039 DD 11/01/97	114,357.24	125,520.40	124,301.90
61746WHM5	MORGAN STANLEY DEA TOP3 E 144A	VAR RT 07/15/2033 DD 07/01/01	489,595.59	541,350.74	515,194.32
617446HD4	MORGAN STANLEY DW & CO NT	7.250% 04/01/2032 DD 04/03/02	54,946.65	74,520.60	55,000.00
99VVAJMK0	MORGAN STANLEY IFHF SPV LP		6,203,545.73	8,453,156.13	6,203,545.73
61759LAA6	MORGAN STANLEY R GG10 A4A 144A	VAR RT 08/15/2045 DD 06/01/10	153,085.36	152,661.54	152,280.84
617700109	MORNINGSTAR INC		177,232.86	191,476.68	2,603.00
61945CAC7	MOSAIC CO/THE	4.250% 11/15/2023 DD 11/13/13	100,222.00	100,834.00	100,000.00
61945C103	MOSAIC CO/THE		3,137,543.16	2,171,123.92	74,024.00
61974QAS5	MOTEL 6 TRUST 2015 MTL6 E 144A	5.279% 02/05/2030 DD 03/01/15	2,923,775.39	2,951,525.92	2,966,000.00
61974QAU0	MOTEL 6 TRUST 2015 MTL6 F 144A	5.000% 02/05/2030 DD 03/01/15	718,330.35	717,870.72	744,000.00
EH5996234	MOTOR OIL HELLAS CORINTH REFIN		1,277,660.34	1,514,367.86	109,600.00
620071100	MOTORCAR PARTS OF AMERICA INC		85,907.52	88,674.48	3,294.00
620076AH2	MOTOROLA INC	7.500% 05/15/2025 DD 05/15/95	26,906.25	29,270.25	25,000.00
620076BD0	MOTOROLA SOLUTIONS INC	3.500% 09/01/2021 DD 08/19/14	102,217.00	100,811.00	100,000.00
620076BE8	MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	998,810.00	956,040.00	1,000,000.00
620076307	MOTOROLA SOLUTIONS INC		2,161,959.62	3,056,983.20	36,880.00
FH6540881	MOULIN GLOBAL EYECARE HLDGS	HKD0.50	1,738,966.48	-	3,700,000.00
624580106	MOVADO GROUP INC		277,938.90	306,158.75	10,649.00
553234AB1	MPG HOLDCO I INC	7.375% 10/15/2022 DD 04/15/15	775,981.61	799,425.00	765,000.00
FA6574455	MPI CORP		2,610,601.06	1,961,277.10	735,000.00
55336V100	MPLX LP		16,626,083.75	12,748,087.98	368,229.00
55342UAG9	MPT OPERATING PARTNERSHIP LP /	5.250% 08/01/2026 DD 07/22/16	115,000.00	112,700.00	115,000.00
55345K103	MRC GLOBAL INC		1,226,266.47	1,312,422.54	64,779.00
585525EN4	MRFC MORTGAGE PASS-THR TBC3 A1	VAR RT 12/15/2030 DD 08/15/00	17,617.42	17,799.44	18,710.84
LBB235JN3	MRV ENGENHARIA E PARTICIPACOES		697,500.47	879,986.48	261,800.00
FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS		4,102,012.94	4,896,835.58	157,600.00
553498106	MSA SAFETY INC		626,523.69	685,881.69	9,893.00
553530106	MSC INDUSTRIAL DIRECT CO INC		754,195.16	912,997.98	9,882.00
61691CAL3	MSCG TRUST 2016-SNR SNR D 144A	6.550% 11/15/2034 DD 12/01/16	2,387,306.84	2,376,233.24	2,473,000.00
61691CAQ2	MSCG TRUST 2016-SNR SNR E 144A	6.809% 11/15/2034 DD 12/01/16	633,277.19	652,746.27	689,000.00
55354G100	MSCI INC		885,297.83	1,517,224.02	19,259.00
553573106	MSG NETWORKS INC		595,897.00	648,698.00	30,172.00
553697AL7	MSJP 2015-HAUL HAUL D 144A	VAR RT 09/05/2047 DD 10/01/15	368,161.15	372,806.00	387,000.00
553697AN3	MSJP 2015-HAUL HAUL E 144A	VAR RT 09/05/2047 DD 10/01/15	334,653.45	297,846.23	378,000.00
55378A105	MTGE INVESTMENT CORP		526,256.90	499,228.60	31,798.00
FH6290057	MTR CORP LTD		1,129,983.20	1,376,098.75	283,000.00
553777103	MTS SYSTEMS CORP		175,706.40	185,522.40	3,272.00
EDB09DHL4	MTU AERO ENGINES AG		9,946,871.56	12,519,228.56	108,100.00
624756102	MUELLER INDUSTRIES INC		640,575.00	682,596.72	17,082.00
624758108	MUELLER WATER PRODUCTS INC		300,046.32	299,821.06	22,526.00
553794AA6	MUFG AMERICAS HOLDINGS CORP	1.625% 02/09/2018 DD 02/10/15	950,037.10	946,665.50	950,000.00
90520EAF8	MUFG UNION BANK NA	2.250% 05/06/2019 DD 05/06/14	251,690.00	250,392.50	250,000.00
90521APJ1	MUFG UNION BANK NA	2.625% 09/26/2018 DD 09/26/13	2,052,725.00	2,021,860.00	2,000,000.00
G6331W109	MULTI PACKAGING SOLUTIONS INTE		42,795.80	43,778.20	3,070.00
625383104	MULTI-COLOR CORP		145,410.00	152,484.00	1,965.00
ED5294126	MUNCHENER RUCKVERSICHERUNGS-G	NPV REGD	4,883,417.19	5,808,119.89	30,652.00
626207YF5	MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	402,869.55	509,209.15	415,000.00
626207YM0	MUNI ELEC AUTH OF GEORGIA	6.655% 04/01/2057 DD 03/12/10	3,523,012.00	4,179,541.60	3,460,000.00
FJ6610409	MURATA MANUFACTURING CO LTD		3,218,954.00	4,937,797.56	36,800.00
626717AH5	MURPHY OIL CORP	6.875% 08/15/2024 DD 08/17/16	405,206.25	426,000.00	400,000.00

626717AF9	MURPHY OIL CORP	VAR RT 12/01/2022 DD 11/30/12	437,175.00	473,923.10	490,000.00
626717102	MURPHY OIL CORP		1,571,267.22	1,156,448.37	37,149.00
626717AG7	MURPHY OIL CORP	VAR RT 12/01/2042 DD 11/30/12	360,210.12	388,796.90	415,000.00
626755102	MURPHY USA INC		182,706.39	364,394.16	5,928.00
62845B104	MUTUALFIRST FINANCIAL INC		112,663.25	125,349.70	3,787.00
628464109	MYERS INDUSTRIES INC		46,531.20	44,959.20	3,144.00
628530BC0	MYLAN INC	5.400% 11/29/2043 DD 11/29/13	101,643.00	93,645.00	100,000.00
628530BD8	MYLAN INC	4.200% 11/29/2023 DD 11/29/13	1,764,276.00	1,752,117.50	1,750,000.00
N59465109	MYLAN NV		4,907,539.84	3,685,976.70	96,618.00
62854AAD6	MYLAN NV 144A	3.950% 06/15/2026 DD 06/09/16	55,407.00	51,471.75	55,000.00
62854AAC8	MYLAN NV 144A	3.150% 06/15/2021 DD 06/09/16	96,206.50	93,232.05	95,000.00
62857M105	MYOKARDIA INC		33,286.00	24,216.50	1,870.00
G637AM102	MYOVANT SCIENCES LTD		21,360.71	23,088.64	1,856.00
55405W104	MYR GROUP INC		381,551.88	390,251.76	10,357.00
62855J104	MYRIAD GENETICS INC		163,900.80	162,632.52	9,756.00
629568BB1	NABORS INDUSTRIES INC	5.100% 09/15/2023 DD 03/15/14	76,074.00	74,835.75	75,000.00
G6359F103	NABORS INDUSTRIES LTD		1,076,108.08	1,056,225.60	64,404.00
FJ6687571	NABTESCO CORP		581,945.32	631,756.35	27,100.00
629579103	NACCO INDUSTRIES INC		240,665.60	243,217.30	2,686.00
FJ6619863	NAGOYA RAILROAD CO LTD		610,404.67	726,625.82	150,000.00
62987BAB8	NAMIBIA INTERNATIONAL BON 144A	5.250% 10/29/2025 DD 10/29/15	149,717.63	161,551.50	165,000.00
630077105	NANOMETRICS INC		146,560.05	149,482.90	5,965.00
63009R109	NANOSTRING TECHNOLOGIES INC		911,625.27	1,229,421.30	55,131.00
630104107	NANTHEALTH INC		859,908.12	729,307.74	73,371.00
63016Q102	NANTKWEST INC		80,658.93	60,786.44	10,627.00
631103108	NASDAQ INC		920,206.72	1,591,885.04	23,717.00
KS6622697	NASPERS LTD		7,604,551.89	9,366,291.79	63,594.00
632307104	NATERA INC		521,579.60	473,388.46	40,426.00
632347100	NATHAN'S FAMOUS INC		25,399.70	28,945.40	446.00
AA6624602	NATIONAL AUSTRALIA BANK LTD		11,705,449.30	11,443,258.53	515,273.00
63254AAM0	NATIONAL AUSTRALIA BANK LTD/NE	2.000% 01/14/2019 DD 01/14/16	1,526,190.30	1,530,107.10	1,530,000.00
63254AA57	NATIONAL AUSTRALIA BANK LTD/NE	2.500% 07/12/2026 DD 07/12/16	296,343.00	278,574.00	300,000.00
633707104	NATIONAL BANK HOLDINGS CORP		95,772.00	110,658.30	3,470.00
NC2077302	NATIONAL BANK OF CANADA		2,365,304.23	2,736,563.89	67,300.00
63307A2C8	NATIONAL BANK OF CANADA	2.100% 12/14/2018 DD 12/14/15	250,050.00	251,052.50	250,000.00
634865109	NATIONAL BANKSHARES INC		144,873.21	166,196.25	3,825.00
635017106	NATIONAL BEVERAGE CORP		86,004.38	86,529.52	1,694.00
635309107	NATIONAL CINEMEDIA INC		646,030.70	626,466.90	42,530.00
635405AM5	NATIONAL CITY CORP	6.875% 05/15/2019 DD 05/04/99	49,193.10	49,531.05	45,000.00
63543PAS5	NATIONAL COLLEGIATE STUDE 1 B1	VAR RT 06/01/2039 DD 06/10/04	188,638.22	219,281.36	552,786.00
63546L102	NATIONAL COMMERCE CORP		188,656.20	217,996.20	5,868.00
636180101	NATIONAL FUEL GAS CO		948,813.28	961,803.84	16,981.00
636220303	NATIONAL GENERAL HOLDINGS CORP		405,405.00	450,269.82	18,018.00
EXB08SNH0	NATIONAL GRID PLC		8,711,269.74	8,569,155.23	728,766.00
63633D104	NATIONAL HEALTH INVESTORS INC		378,511.65	399,405.45	5,385.00
635906100	NATIONAL HEALTHCARE CORP		539,987.88	586,159.86	7,734.00
636518102	NATIONAL INSTRUMENTS CORP		674,938.08	757,185.76	24,568.00
637071101	NATIONAL OILWELL VARCO INC		4,303,240.29	2,987,038.08	79,782.00
637215104	NATIONAL PRESTO INDUSTRIES INC		284,648.00	332,819.20	3,128.00
637372202	NATIONAL RESEARCH CORP		27,600.00	32,775.00	1,725.00
637417AG1	NATIONAL RETAIL PROPERTIES INC	3.900% 06/15/2024 DD 05/14/14	126,155.00	127,728.75	125,000.00
637417106	NATIONAL RETAIL PROPERTIES INC		1,895,677.69	2,302,112.80	52,084.00
637432NF8	NATIONAL RURAL UTILITIES COOPE	2.300% 11/01/2020 DD 10/27/15	99,798.00	99,402.00	100,000.00
637432LR4	NATIONAL RURAL UTILITIES COOPE	10.375% 11/01/2018 DD 10/30/08	271,190.00	230,646.00	200,000.00
637870106	NATIONAL STORAGE AFFILIATES TR		436,881.72	489,689.16	22,188.00
638517102	NATIONAL WESTERN LIFE GROUP IN		383,432.40	484,848.00	1,560.00
63859CCK7	NATIONSLINK FUNDIN LTL1 D 144A	6.450% 01/22/2026 DD 02/15/99	1,115,851.68	1,012,097.76	999,363.38
63861C109	NATIONSTAR MORTGAGE HOLDINGS I		230,908.86	252,587.16	13,986.00
63873JT67	NATIXIS NY BRH DISC	06/06/2017	2,982,249.18	2,982,249.18	3,000,000.00
63873FU63	NATIXIS NY BRH INSTL C/D	VAR RT 09/25/2017 DD 09/23/16	1,200,000.00	1,204,080.00	1,200,000.00
EFB1HDJL6	NATIXIS SA		954,490.59	1,217,308.66	215,321.00
63886Q109	NATURAL GAS SERVICES GROUP INC		240,682.50	274,882.50	8,550.00
63888U108	NATURAL GROCERS BY VITAMIN COT		71,161.08	75,477.72	6,348.00
63888P406	NATURAL HEALTH TRENDS CORP		28,277.12	27,036.80	1,088.00
639027101	NATURE'S SUNSHINE PRODUCTS INC		89,442.15	89,145.00	5,943.00
639050103	NATUS MEDICAL INC		205,390.00	163,560.00	4,700.00
63910B102	NAUTILUS INC		78,056.00	82,047.50	4,435.00
78442FEJ3	NAVIENT CORP	8.000% 03/25/2020 DD 03/22/10	232,500.00	221,880.00	200,000.00
78442FEH7	NAVIENT CORP	8.450% 06/15/2018 DD 06/18/08	832,611.11	754,250.00	700,000.00
63938C108	NAVIENT CORP		885,209.98	1,236,686.10	75,270.00
78442FEQ7	NAVIENT CORP	5.500% 01/25/2023 DD 01/28/13	1,496,250.00	1,455,000.00	1,500,000.00
63935N107	NAVIGANT CONSULTING INC		816,496.45	860,196.26	32,857.00
638904102	NAVIGATORS GROUP INC/THE		804,969.00	913,151.25	7,755.00
Y62159101	NAVIOS MARITIME ACQUISITION CO		95,131.79	95,694.70	56,291.00
63938PAW9	NAVISTAR FINANCIAL DE 1 B 144A	VAR RT 09/27/2021 DD 10/05/16	319,000.00	321,360.60	319,000.00
63938PAX7	NAVISTAR FINANCIAL DE 1 C 144A	VAR RT 09/27/2021 DD 10/05/16	377,000.00	379,258.23	377,000.00
63934E108	NAVISTAR INTERNATIONAL CORP		943,486.00	1,020,591.58	32,534.00
63939PAC2	NAVITAS EQUIPMENT REC 1 B 144A	3.400% 02/15/2019 DD 03/26/15	338,911.52	341,989.98	339,000.00
63940KAC0	NAVITAS EQUIPMENT REC 1 B 144A	3.220% 10/15/2021 DD 09/21/16	510,921.15	503,922.65	511,000.00
63938XAC6	NAVITAS EQUIPMENT REC 1 C 144A	5.820% 06/15/2019 DD 11/06/13	316,295.00	318,099.42	316,376.66
63940KAD8	NAVITAS EQUIPMENT REC 1 C 144A	5.050% 12/15/2021 DD 09/21/16	1,472,934.60	1,451,494.20	1,473,000.00
63946BAD2	NBCUNIVERSAL MEDIA LLC	5.150% 04/30/2020 DD 04/30/11	50,738.50	54,676.00	50,000.00
63946BAE0	NBCUNIVERSAL MEDIA LLC	4.375% 04/01/2021 DD 04/01/11	99,189.00	97,228.80	90,000.00
63946BAG5	NBCUNIVERSAL MEDIA LLC	5.950% 04/01/2041 DD 04/01/11	1,934,447.00	2,094,553.00	1,700,000.00
628778102	NBT BANCORP INC		1,142,661.00	1,227,042.12	29,299.00
628852204	NCI BUILDING SYSTEMS INC		67,125.85	61,614.05	3,937.00
628852AH8	NCI BUILDING SYSTEMS INC 144A	8.250% 01/15/2023 DD 01/16/15	647,274.38	680,400.00	630,000.00
62886K104	NCI INC		55,504.70	59,106.15	4,237.00
62886EAJ7	NCR CORP	5.000% 07/15/2022 DD 01/15/13	653,924.24	663,000.00	650,000.00
62886E108	NCR CORP		688,867.00	1,143,102.48	28,183.00
FJ6640406	NEC CORP		1,179,946.04	1,366,142.28	514,000.00
63983TAN5	NEDERLANDSE WATERSCHAPSBA 144A	VAR RT 02/14/2018 DD 02/14/14	1,646,150.00	1,642,640.40	1,640,000.00
640079109	NEENAH PAPER INC		203,830.00	204,309.60	2,398.00

640094207	NEFF CORP		55,020.00	64,648.50	4,585.00
640268108	NEKTAR THERAPEUTICS		286,592.46	252,258.93	20,559.00
64031N108	NELNET INC		712,458.66	709,383.50	13,978.00
640491106	NEOGEN CORP		319,253.58	347,358.00	5,263.00
64049M209	NEOGENOMICS INC		1,698,521.90	1,597,096.63	186,359.00
64051T100	NEOPHOTONICS CORP		249,486.72	200,666.03	18,563.00
64052L106	NEOS THERAPEUTICS INC		16,642.30	11,945.70	2,042.00
SFB06YV43	NESTE OYJ		589,368.23	951,371.84	24,712.00
ES7123874	NESTLE SA CHF1		61,537,649.88	79,114,655.77	1,100,728.00
64110D104	NETAPP INC		2,186,642.96	2,161,592.49	61,287.00
64110L106	NETFLIX INC		4,446,424.90	10,741,135.60	86,762.00
64111Q104	NETGEAR INC		547,596.40	579,588.40	10,664.00
64115T104	NETSCOUT SYSTEMS INC		2,021,231.75	1,944,085.50	61,717.00
EGB045XT4	NEUCA SA		883,201.17	971,659.92	10,400.00
64125C109	NEUROCRINE BIOSCIENCES INC		4,691,720.53	3,633,078.60	93,878.00
64126X201	NEUSTAR INC		699,999.95	929,622.20	27,833.00
641423BW7	NEVADA POWER CO	6.500% 08/01/2018 DD 07/30/08	148,267.50	134,411.25	125,000.00
64157F103	NEVRO CORP		310,738.50	252,130.20	3,470.00
644535AF3	NEW GOLD INC 144A	6.250% 11/15/2022 DD 11/14/12	573,825.00	584,250.00	570,000.00
645370107	NEW HOME CO INC/THE		86,802.30	86,876.49	7,419.00
646025106	NEW JERSEY RESOURCES CORP		1,810,878.50	1,962,937.00	55,294.00
646136XS5	NEW JERSEY ST TRANSPRTN TRUST	5.754% 12/15/2028 DD 10/21/10	478,953.60	469,098.00	450,000.00
646139X83	NEW JERSEY ST TURNPIKE AUTH	7.102% 01/01/2041 DD 12/15/10	171,476.25	174,627.50	125,000.00
64704V106	NEW MEDIA INVESTMENT GROUP INC		427,530.17	434,528.25	27,175.00
64829B100	NEW RELIC INC		107,408.16	89,665.50	3,174.00
64828T201	NEW RESIDENTIAL INVESTMENT COR		2,457,534.76	2,631,638.04	167,407.00
648691103	NEW SENIOR INVESTMENT GROUP IN		519,207.60	516,569.35	52,765.00
AAB73D900	NEW SOUTH WALES TREASURY CORP	5.000% 08/20/2024	5,111,327.55	4,673,134.60	5,600,000.00
FH6633769	NEW WORLD DEVELOPMENT CO LTD		1,055,635.02	1,107,343.47	1,047,000.00
64972FT63	NEW YORK CITY NY MUNI WTR FIN	5.440% 06/15/2043 DD 09/23/10	119,833.50	122,580.00	100,000.00
64971MZZG0	NEW YORK CITY NY TRANSITIONAL	5.767% 08/01/2036 DD 10/22/09	298,460.00	309,295.00	250,000.00
64971WFJ4	NEW YORK CITY NY TRANSITIONAL	2.850% 08/01/2022 DD 08/01/14	2,960,134.95	3,028,969.05	2,985,000.00
649445103	NEW YORK COMMUNITY BANCORP INC		1,373,840.85	1,598,016.31	100,441.00
64952WBF9	NEW YORK LIFE GLOBAL FUND 144A	1.650% 05/15/2017 DD 02/14/12	3,045,330.00	3,007,200.00	3,000,000.00
649604501	NEW YORK MORTGAGE TRUST INC		499,766.76	502,048.80	76,068.00
64966JAR7	NEW YORK NY	6.271% 12/01/2037 DD 12/21/10	84,593.25	97,875.00	75,000.00
64966HMY9	NEW YORK NY	5.206% 10/01/2031 DD 10/15/09	135,833.75	143,313.75	125,000.00
64976L109	NEW YORK REIT INC		1,109,858.76	1,155,531.96	114,183.00
650111107	NEW YORK TIMES CO/THE		1,070,550.60	1,143,640.40	85,988.00
ANB45C768	NEW ZEALAND GOVERNMENT BO REGS	5.500% 04/15/2023	4,344,020.04	3,964,385.54	4,970,000.00
AA6637109	NEWCREST MINING LTD		3,352,932.10	2,186,579.61	149,122.00
651229AP1	NEWELL BRANDS INC	2.875% 12/01/2019 DD 11/19/14	100,279.00	101,783.00	100,000.00
651229AV8	NEWELL BRANDS INC	3.850% 04/01/2023 DD 03/30/16	152,641.50	155,596.50	150,000.00
651229106	NEWELL BRANDS INC		11,665,483.73	12,889,383.40	288,676.00
651229AY2	NEWELL BRANDS INC	5.500% 04/01/2046 DD 03/30/16	53,312.50	57,401.50	50,000.00
651290108	NEWFIELD EXPLORATION CO		1,526,850.59	1,700,109.00	41,978.00
651511107	NEWLINK GENETICS CORP		80,747.04	61,351.04	5,968.00
651587107	NEWMARKET CORP		262,004.63	545,482.08	1,287.00
651639AP1	NEWMONT MINING CORP	4.875% 03/15/2042 DD 03/08/12	36,928.50	46,912.50	50,000.00
651639106	NEWMONT MINING CORP		5,481,418.20	3,823,130.98	112,214.00
651715AK0	NEWPAGE CORP	11.375% 12/31/2014 DD 12/31/09	1,164,140.23	1,164,140.23	1,383,476.57
651718504	NEWPARK RESOURCES INC		412,891.20	430,095.00	57,346.00
65249B208	NEWS CORP		223,649.28	180,540.00	15,300.00
65249B109	NEWS CORP		839,403.42	988,734.42	86,277.00
65251F105	NEWSTAR FINANCIAL INC		124,871.10	124,199.75	13,427.00
65252NAA5	NEWTEK SMALL BUSINESS 1A A 144A	VAR RT 02/25/2042 DD 11/14/16	306,968.64	306,968.64	306,968.64
65252VAA7	NEWTEK SMALL BUSINESS 1 A 144A	VAR RT 04/25/2040 DD 12/03/14	304,939.92	306,105.90	306,901.09
65252TAA2	NEWTEK SMALL BUSINESS 1 A 144A	VAR RT 04/25/2039 DD 12/17/13	626,970.31	628,353.41	626,970.32
EXBZ02MH9	NEX GROUP PLC		78.77	40.18	7.00
FJB63QM79	NEXON CO LTD		458,294.10	437,170.67	30,100.00
65341D102	NEXPOINT RESIDENTIAL TRUST INC		248,764.32	277,730.88	12,432.00
65341XAA6	NEXSTAR BROADCASTING INC 144A	5.625% 08/01/2024 DD 07/27/16	925,250.00	918,062.50	925,000.00
65336K103	NEXSTAR MEDIA GROUP INC		254,467.00	273,012.90	4,313.00
EX3208983	NEXT PLC		1,930,602.62	1,766,143.85	28,684.00
FHBBPD5F8	NEXTEER AUTOMOTIVE GROUP LTD		1,281,164.98	1,548,531.89	1,305,000.00
65339KAR1	NEXTERA ENERGY CAPITAL HOLDING	2.300% 04/01/2019 DD 03/31/16	1,174,962.35	1,178,903.70	1,170,000.00
65339F101	NEXTERA ENERGY INC		8,211,870.83	11,782,220.34	98,629.00
99VVACN73	NEXTMEDIA GROUP INC CLASS A	COMMON STOCK	510,229.26	-	31,664.00
FJ6619509	NGK INSULATORS LTD		938,406.97	1,107,892.18	57,000.00
FJ6619608	NGK SPARK PLUG CO LTD		5,883,718.09	6,479,686.40	290,900.00
62913M107	NGL ENERGY PARTNERS LP		1,757,708.55	1,652,175.00	78,675.00
FJ6640760	NH FOODS LTD		587,207.57	892,656.61	33,000.00
62914B100	NIC INC		225,270.80	219,306.40	9,176.00
FZ6647132	NICE LTD		532,626.16	724,074.99	10,612.00
65406E102	NICOLET BANKSHARES INC		228,626.93	250,706.33	5,257.00
FJ6640687	NIDEC CORP		2,847,289.93	3,977,451.15	46,000.00
G6518L108	NIELSEN HOLDINGS PLC		3,041,881.62	3,190,675.05	76,059.00
65412ACD2	NIGERIA GOVERNMENT INTERN 144A	6.375% 07/12/2023 DD 07/12/13	285,741.63	280,913.94	291,000.00
62913F508	NII HOLDINGS INC		67,069.80	80,111.15	37,261.00
654106AC7	NIKE INC	2.250% 05/01/2023 DD 04/26/13	49,915.00	48,762.50	50,000.00
654106103	NIKE INC		13,647,098.45	28,341,181.44	557,568.00
FJ6642329	NIKON CORP		1,044,725.79	864,607.56	55,500.00
65440R101	NIMBLE STORAGE INC		84,695.10	72,127.44	9,107.00
FHB0WC2B8	NINE DRAGONS PAPER HOLDINGS LT		1,231,080.03	1,315,662.67	1,451,000.00
FJ6639556	NINTENDO CO LTD		3,351,496.75	4,565,679.40	21,700.00
FJ6396801	NIPPON BUILDING FUND INC		1,456,014.26	1,630,882.72	294.00
FJ6642667	NIPPON ELECTRIC GLASS CO LTD		416,482.82	417,233.26	77,000.00
FJ6642121	NIPPON EXPRESS CO LTD		676,606.63	835,898.34	155,000.00
FJ6640505	NIPPON PAINT HOLDINGS CO LTD		676,504.70	841,068.32	30,800.00
FJB98BC64	NIPPON PROLOGIS REIT INC		507,229.87	544,839.90	266.00
FJ6642568	NIPPON STEEL & SUMITOMO METAL		3,432,061.01	3,505,228.79	156,821.00
FJ6641370	NIPPON TELEGRAPH & TELEPHONE C		11,379,942.96	12,040,475.36	285,900.00
FJ6643962	NIPPON YUSEN KK		796,986.61	613,966.67	330,000.00

65473QAS2	NISOURCE FINANCE CORP	6.400% 03/15/2018 DD 08/31/07	102,424.50	94,784.40	90,000.00
65473QBA0	NISOURCE FINANCE CORP	3.850% 02/15/2023 DD 06/14/12	120,752.50	129,141.25	125,000.00
65473QBB8	NISOURCE FINANCE CORP	5.250% 02/15/2043 DD 06/14/12	966,938.50	1,051,108.50	950,000.00
65473P105	NISOURCE INC		954,762.56	1,507,756.14	68,101.00
65475WAD0	NISSAN AUTO RECEIVABLES 2 B A3	1.340% 03/16/2020 DD 07/22/15	3,245,593.06	3,242,079.50	3,245,000.00
65477LAD2	NISSAN AUTO RECEIVABLES 2 B A4	1.310% 10/15/2019 DD 07/30/13	2,599,009.78	2,588,511.52	2,586,468.21
FJ6641586	NISSAN CHEMICAL INDUSTRIES LTD		247,098.10	247,755.83	7,400.00
FJ6642865	NISSAN MOTOR CO LTD		12,652,814.40	12,980,035.98	1,287,900.00
FJ6640968	NISSHIN SEIFUN GROUP INC		372,321.79	464,008.85	30,855.00
FJ6641768	NISSIN FOODS HOLDINGS CO LTD		394,773.58	500,107.19	9,500.00
FJ6644804	NITORI HOLDINGS CO LTD		1,028,108.22	1,752,544.32	15,300.00
FJ6641800	NITTO DENKO CORP		5,716,511.19	7,866,667.19	102,300.00
629156407	NL INDUSTRIES INC		12,255.50	15,729.50	1,930.00
629209305	NMI HOLDINGS INC		309,310.90	363,995.70	34,178.00
ENBNG8PQ5	NN GROUP NV		5,346,695.43	6,247,906.82	183,991.00
629337106	NN INC		312,145.60	345,719.40	18,148.00
65500B103	NOBILIS HEALTH CORP		105,362.80	76,297.20	36,332.00
G65431101	NOBLE CORP PLC		605,542.47	259,781.44	43,882.00
655044AF2	NOBLE ENERGY INC	4.150% 12/15/2021 DD 12/08/11	129,030.00	130,086.25	125,000.00
655044105	NOBLE ENERGY INC		3,830,453.57	3,415,466.34	89,739.00
65506L105	NOBLE MIDSTREAM PARTNERS LP		1,197,580.48	1,636,308.00	45,453.00
FJ6642428	NOK CORP		316,164.84	318,482.46	15,700.00
SF5902942	NOKIA OYJ		6,423,899.67	5,425,374.13	1,121,132.00
SFB07G375	NOKIAN RENKAAT OYJ		921,931.41	983,033.81	26,313.00
65535HAB5	NOMURA HOLDINGS INC	6.700% 03/04/2020 DD 03/04/10	37,391.90	39,117.75	35,000.00
FJ6643103	NOMURA HOLDINGS INC		7,372,582.88	8,423,876.29	1,425,800.00
FJB1CWJMB	NOMURA REAL ESTATE HOLDINGS IN		305,711.89	296,576.51	17,400.00
FJBYSJF3	NOMURA REAL ESTATE MASTER FUND		1,181,463.67	1,250,568.05	825.00
FJ6390929	NOMURA RESEARCH INSTITUTE LTD		727,041.03	746,704.19	24,464.00
65540B105	NOODLES & CO		7,119.00	6,949.50	1,695.00
65548PAE6	NORBORD INC 144A	6.250% 04/15/2023 DD 04/16/15	1,047,962.50	1,045,350.00	1,010,000.00
SS5380034	NORDEA BANK AB		10,804,158.70	11,062,380.16	992,076.00
G65773106	NORDIC AMERICAN TANKERS LTD		618,100.38	573,073.20	68,223.00
65562QBD6	NORDIC INVESTMENT BANK	0.875% 09/27/2018 DD 09/27/16	199,876.00	198,274.00	200,000.00
65562QAX3	NORDIC INVESTMENT BANK	1.125% 03/19/2018 DD 03/19/15	250,625.00	249,455.00	250,000.00
655663102	NORDSON CORP		739,297.37	1,353,676.05	12,081.00
655664100	NORDSTROM INC		1,390,802.51	1,250,493.70	26,090.00
655844BL1	NORFOLK SOUTHERN CORP	2.903% 02/15/2023 DD 02/15/13	64,930.32	56,648.88	57,000.00
655844BG2	NORFOLK SOUTHERN CORP	3.250% 12/01/2021 DD 11/17/11	101,991.00	102,701.00	100,000.00
655844BP2	NORFOLK SOUTHERN CORP	3.850% 01/15/2024 DD 11/21/13	104,526.00	104,128.00	100,000.00
655844BN7	NORFOLK SOUTHERN CORP	4.800% 08/15/2043 DD 08/13/13	171,722.25	190,491.00	175,000.00
655844108	NORFOLK SOUTHERN CORP		5,039,173.83	6,736,219.24	62,332.00
65602UEQ7	NORINCHUKIN BANK/NEW YORK	VAR RT 10/10/2017 DD 10/12/16	200,000.00	200,000.00	200,000.00
65602UER5	NORINCHUKIN BANK/NEW YORK	VAR RT 10/11/2017 DD 10/12/16	200,000.00	200,000.00	200,000.00
65602UES3	NORINCHUKIN BANK/NEW YORK	VAR RT 10/12/2017 DD 10/12/16	400,000.00	400,000.00	400,000.00
SNB11HK30	NORSK HYDRO ASA		1,259,284.00	1,358,725.24	283,184.00
665531109	NORTHERN OIL AND GAS INC		60,400.65	89,784.75	32,649.00
665772CP2	NORTHERN STATES POWER CO/MN	3.600% 05/15/2046 DD 05/31/16	79,521.60	75,732.00	80,000.00
665772CK3	NORTHERN STATES POWER CO/MN	2.600% 05/15/2023 DD 05/20/13	443,918.50	469,936.50	475,000.00
665859AP9	NORTHERN TRUST CORP	3.950% 10/30/2025 DD 10/31/13	49,454.00	52,434.50	50,000.00
665859104	NORTHERN TRUST CORP		2,329,770.29	3,892,019.30	43,706.00
66611T108	NORTHFIELD BANCORP INC		492,771.84	534,237.44	26,752.00
666762109	NORTHRIM BANCORP INC		132,706.35	147,919.60	4,681.00
666807102	NORTHROP GRUMMAN CORP		4,155,089.13	8,168,442.18	35,121.00
666807BE1	NORTHROP GRUMMAN CORP	3.500% 03/15/2021 DD 11/08/10	341,448.75	337,200.50	325,000.00
666807AW2	NORTHROP GRUMMAN SYSTEMS CORP	7.750% 02/15/2031 DD 02/27/01	148,093.00	139,040.00	100,000.00
66705Y104	NORTHSTAR ASSET MANAGEMENT GRO		756,342.08	663,358.12	44,461.00
66706L101	NORTHSTAR REALTY EUROPE CORP		412,180.44	477,081.78	37,954.00
66704R803	NORTHSTAR REALTY FINANCE CORP		938,191.64	654,464.85	43,199.00
667340103	NORTHWEST BANCSHARES INC		1,197,477.16	1,196,813.37	66,379.00
667655104	NORTHWEST NATURAL GAS CO		1,061,330.40	1,122,326.40	18,768.00
668074305	NORTHWESTERN CORP		1,861,865.37	1,906,794.23	33,529.00
G66721104	NORWEGIAN CRUISE LINE HOLDINGS		1,366,307.49	1,433,431.12	33,704.00
66988N106	NOVAN INC		23,530.27	23,264.22	861.00
67000B104	NOVANTA INC		338,247.00	364,266.00	17,346.00
ES7103066	NOVARTIS AG CHF0.50 (REGD)		54,948,705.27	62,607,664.87	858,722.00
66989HAK4	NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	197,348.00	201,838.00	200,000.00
66989GAA8	NOVARTIS SECURITIES INVESTMENT	5.125% 02/10/2019 DD 02/10/09	225,869.60	214,158.00	200,000.00
670002104	NOVAVAX INC		50,406.75	49,234.50	39,075.00
670001AA4	NOVELIS CORP 144A	6.250% 08/15/2024 DD 08/29/16	899,200.00	927,500.00	875,000.00
SDBHC8X98	NOVO NORDISK A/S		16,358,927.46	21,680,436.27	600,068.00
G6674U108	NOVOCURE LTD		72,963.35	57,564.05	7,333.00
SDB798FW3	NOVOZYMES A/S		1,464,874.95	1,400,473.43	40,545.00
67011P100	NOW INC		1,471,008.00	1,513,142.40	73,920.00
629377508	NRG ENERGY INC		1,379,931.51	953,705.40	77,790.00
629377BW1	NRG ENERGY INC	6.250% 07/15/2022 DD 07/15/14	1,728,437.50	1,734,325.00	1,730,000.00
629377CB6	NRG ENERGY INC 144A	6.625% 01/15/2027 DD 08/02/16	440,000.00	415,800.00	440,000.00
62942X306	NRG YIELD INC		361,750.05	371,174.40	24,165.00
62942X405	NRG YIELD INC		679,737.00	692,893.20	43,854.00
FJ6641545	NSK LTD		655,104.19	915,939.50	78,900.00
62940HAA3	N-STAR REAL ESTATE 5A A1 144A	VAR RT 09/22/2045 DD 09/22/05	114,728.36	115,506.69	124,535.52
FJ6125630	NTT DATA CORP		981,418.39	1,225,575.55	25,300.00
FJ6129277	NTT DOCOMO INC		15,075,588.24	15,484,808.36	678,209.00
67018T105	NU SKIN ENTERPRISES INC		608,398.03	612,730.72	12,824.00
67020Y100	NUANCE COMMUNICATIONS INC		1,116,639.01	781,236.80	52,432.00
67020YAD2	NUANCE COMMUNICATIONS INC 144A	5.375% 08/15/2020 DD 08/14/12	774,633.15	781,850.00	760,000.00
67020YAL4	NUANCE COMMUNICATIONS INC 144A	5.625% 12/15/2026 DD 12/22/16	455,685.20	452,295.00	460,000.00
670346105	NUCOR CORP		3,075,355.77	3,998,077.44	67,172.00
67053A102	NUMEREX CORP		64,630.53	61,871.40	8,361.00
67058H102	NUSTAR ENERGY LP		3,540,878.25	3,976,679.40	79,853.00
67059L102	NUSTAR GP HOLDINGS LLC		159,403.68	188,514.70	6,523.00
67059N108	NUTANIX INC		90,234.18	83,398.40	3,140.00
67060Y101	NUTRACEUTICAL INTERNATIONAL CO		178,526.40	199,983.90	5,722.00

67069D108	NUTRISYSTEM INC		8,664,799.00	8,398,189.80	242,372.00
670704105	NUVASIVE INC		461,111.19	482,230.24	7,159.00
FAB3M1XS1	NUVOTON TECHNOLOGY CORP		1,930,235.66	2,038,927.66	1,698,000.00
62945V109	NV5 GLOBAL INC		77,903.65	72,377.80	2,167.00
629445206	NVE CORP		131,863.60	144,574.32	2,024.00
67066G104	NVIDIA CORP		3,978,292.18	11,551,509.54	108,221.00
62944T105	NVR INC		777,929.50	1,238,398.00	742.00
FH6568353	NWS HOLDINGS LTD		364,978.22	399,048.15	244,769.00
FHBP3RWQ6	NWS HOLDINGS LTD		254,541.51	220,973.18	135,541.00
N6596X109	NXP SEMICONDUCTORS NV		5,245,054.40	5,517,963.00	56,300.00
67072V103	NXSTAGE MEDICAL INC		241,960.00	241,132.00	9,200.00
67087TCC3	OAKWOOD MORTGAGE INV B A2 144A	VAR RT 03/15/2018 DD 03/12/01	601,585.05	610,115.70	644,799.46
67087TCD1	OAKWOOD MORTGAGE INV B A3 144A	VAR RT 03/15/2023 DD 03/01/01	253,668.36	252,104.34	249,462.54
674215AG3	OASIS PETROLEUM INC	6.875% 03/15/2022 DD 03/15/14	1,093,606.25	1,163,375.00	1,135,000.00
674215108	OASIS PETROLEUM INC		1,986,510.67	2,431,347.74	160,591.00
67424L100	OBALON THERAPEUTICS INC		3,074.07	3,070.95	347.00
FJ6656402	OBAYASHI CORP		822,137.03	1,251,698.93	130,700.00
FJ6136744	OBIC CO LTD		556,351.54	464,406.07	10,600.00
674599CL7	OCCIDENTAL PETROLEUM CORP	4.100% 02/15/2047 DD 11/07/16	94,608.00	97,404.00	100,000.00
674599CH6	OCCIDENTAL PETROLEUM CORP	3.400% 04/15/2026 DD 04/04/16	123,391.20	120,904.80	120,000.00
674599CE3	OCCIDENTAL PETROLEUM CORP	2.700% 02/15/2023 DD 06/22/12	359,827.50	371,366.25	375,000.00
674599105	OCCIDENTAL PETROLEUM CORP		13,575,052.50	11,627,513.97	163,239.00
675232102	OCEANEERING INTERNATIONAL INC		909,641.85	667,251.13	23,653.00
675234108	OCEANFIRST FINANCIAL CORP		408,304.22	514,023.51	17,117.00
67555N206	OCLARO INC		245,974.20	223,499.40	24,972.00
999081763	OCM MEZZANINE FUND LP		512.64	5,297.00	9.96
67590LAL2	OCTAGON INVESTMENT P 1A D 144A	VAR RT 04/15/2026 DD 04/10/14	371,308.68	358,901.76	384,000.00
675919AL8	OCTAGON INVESTMENT P 1A D 144A	VAR RT 08/25/2021 DD 07/26/07	500,500.00	500,000.00	500,000.00
67576A100	OCULAR THERAPEUTIC INC		28,846.04	22,130.28	2,644.00
675746309	OCWEN FINANCIAL CORP		352,226.60	375,197.90	69,610.00
FJ6656105	ODAKYU ELECTRIC RAILWAY CO LTD		1,010,154.49	1,021,301.53	51,500.00
676167BM0	OESTERREICHISCHE KONTROLLBANK	1.375% 02/10/2020 DD 02/10/15	246,880.00	246,320.00	250,000.00
676220106	OFFICE DEPOT INC		1,789,070.40	1,727,905.60	382,280.00
67103X102	OFG BANCORP		402,531.60	392,056.80	29,928.00
670837103	OGE ENERGY CORP		1,226,176.84	1,410,185.10	42,158.00
AA6657602	OIL SEARCH LTD		1,511,039.65	1,391,796.17	268,076.00
678026105	OIL STATES INTERNATIONAL INC		1,154,797.85	1,379,391.00	35,369.00
677864100	OIL-DRI CORP OF AMERICA		131,408.90	132,588.70	3,470.00
FJ6657707	OJI HOLDINGS CORP		831,862.52	730,518.31	179,000.00
678858BQ3	OKLAHOMA GAS & ELECTRIC CO	4.000% 12/15/2044 DD 12/11/14	75,543.75	74,007.75	75,000.00
679580100	OLD DOMINION FREIGHT LINE INC		864,616.80	1,227,054.37	14,303.00
67984M100	OLD LINE BANCSHARES INC		123,531.84	139,467.68	5,816.00
EXB77J081	OLD MUTUAL PLC		2,565,709.93	2,453,586.35	957,870.00
680033107	OLD NATIONAL BANCORP/IN		1,587,949.70	1,665,970.35	91,789.00
680223104	OLD REPUBLIC INTERNATIONAL COR		725,923.06	1,054,842.00	55,518.00
680277100	OLD SECOND BANCORP INC		184,509.75	220,414.35	19,947.00
680665205	OLIN CORP		8,361,817.96	9,510,196.67	371,347.00
681116109	OLLIE'S BARGAIN OUTLET HOLDING		5,472,821.20	5,055,252.05	177,689.00
68162K106	OLYMPIC STEEL INC		142,766.95	154,223.95	6,365.00
FJ6658804	OLYMPUS CORP		1,737,377.65	2,088,669.85	60,300.00
G67506108	OM ASSET MANAGEMENT PLC		188,588.19	185,643.50	12,803.00
682051AC1	OMAN GOVERNMENT INTERNATI 144A	4.750% 06/15/2026 DD 06/15/16	432,250.91	418,442.54	433,000.00
682095104	OMEGA FLEX INC		17,510.00	23,698.00	425.00
681936BB5	OMEGA HEALTHCARE INVESTORS INC	4.950% 04/01/2024 DD 10/01/14	192,936.80	198,602.88	196,000.00
681936AZ3	OMEGA HEALTHCARE INVESTORS INC	5.875% 03/15/2024 DD 09/15/12	610,000.00	629,282.10	610,000.00
681936100	OMEGA HEALTHCARE INVESTORS INC		1,713,386.20	1,693,322.94	54,169.00
68210P107	OMEGA PROTEIN CORP		328,741.40	362,774.10	14,482.00
682143102	OMEROS CORP		183,502.80	139,276.80	14,040.00
68213N109	OMNICELL INC		173,833.40	174,347.70	5,143.00
681919AZ9	OMNICOM GROUP INC	3.625% 05/01/2022 DD 04/23/12	48,226.50	51,350.50	50,000.00
681919106	OMNICOM GROUP INC		2,891,845.83	4,243,669.71	49,861.00
682129101	OMNOVA SOLUTIONS INC		135,240.00	147,000.00	14,700.00
FJ6659422	OMRON CORP		5,201,967.29	6,037,167.42	157,000.00
EA4651454	OMV AG		860,370.91	1,018,702.06	28,779.00
682159108	ON ASSIGNMENT INC		305,466.00	324,576.00	7,350.00
682163100	ON DECK CAPITAL INC		159,918.07	153,933.61	33,247.00
682189105	ON SEMICONDUCTOR CORP		786,667.25	1,191,771.24	93,939.00
FAB6RYW90	ON-BRIGHT ELECTRONICS INC		1,982,298.13	2,608,470.62	380,400.00
68234X102	ONCOMED PHARMACEUTICALS INC		29,887.38	23,731.38	3,078.00
68233JBA1	ONCOR ELECTRIC DELIVERY C 144A	VAR RT 04/01/2045 DD 03/22/15	64,211.40	57,525.60	60,000.00
68233DAR8	ONCOR ELECTRIC DELIVERY CO LLC	7.000% 09/01/2022 DD 08/30/02	185,506.16	180,644.36	148,000.00
68235RAB0	ONDECK ASSET SECURIT 1A B 144A	7.630% 05/17/2020 DD 05/17/16	268,446.90	268,843.54	266,000.00
68235PAE8	ONE GAS INC	3.610% 02/01/2024 DD 08/01/14	100,690.00	102,010.00	100,000.00
68235P108	ONE GAS INC		2,144,188.08	2,295,652.32	35,892.00
682406103	ONE LIBERTY PROPERTIES INC		222,040.60	229,722.40	9,145.00
G67742109	ONEBEACON INSURANCE GROUP LTD		217,052.50	221,891.25	13,825.00
68268W103	ONEMAIN HOLDINGS INC		306,383.98	146,013.30	6,595.00
682680103	ONEOK INC		5,773,984.27	8,306,767.72	144,692.00
68268NAK9	ONEOK PARTNERS LP	3.200% 09/15/2018 DD 09/12/13	259,632.50	255,457.50	250,000.00
68268NAP8	ONEOK PARTNERS LP	4.900% 03/15/2025 DD 03/20/15	1,032,190.00	1,072,620.00	1,000,000.00
68268N103	ONEOK PARTNERS LP		6,184,167.65	8,236,113.93	191,493.00
NC2659513	ONEX CORP	SUB-VTG	920,291.80	1,159,412.92	17,015.00
FJ6660107	ONO PHARMACEUTICAL CO LTD		1,829,688.53	1,790,066.07	81,700.00
NC2260825	OPEN TEXT CORPORATION		1,132,790.84	1,495,039.47	24,179.00
683745103	OPHTHOTECH CORP		155,734.64	21,290.64	4,408.00
68375N103	OPKO HEALTH INC		885,564.29	632,297.70	67,989.00
68376BAB4	OPORTUN FUNDING III L B B 144A	5.160% 07/08/2021 DD 07/08/16	263,959.77	263,429.76	264,000.00
683797104	OPPENHEIMER HOLDINGS INC		114,407.20	128,191.20	6,892.00
684000102	OPUS BANK		1,307,749.50	1,377,191.50	45,830.00
68389XAC9	ORACLE CORP	5.750% 04/15/2018 DD 04/09/08	58,371.50	52,823.00	50,000.00
68389XBG9	ORACLE CORP	4.375% 05/15/2055 DD 05/05/15	155,089.60	159,139.20	160,000.00
68389XAR6	ORACLE CORP	VAR RT 01/15/2019 DD 07/16/13	707,105.70	705,712.00	700,000.00
68389XAV7	ORACLE CORP	4.300% 07/08/2034 DD 07/08/14	1,794,502.50	1,809,465.00	1,750,000.00

68389X105	ORACLE CORP			26,558,836.89	36,899,965.15	959,687.00
68389XAK1	ORACLE CORP	3.875% 07/15/2020 DD 07/15/11		136,133.75	132,662.50	125,000.00
68389XAM7	ORACLE CORP	5.375% 07/15/2040 DD 07/15/11		198,464.90	197,558.70	170,000.00
68389XAS4	ORACLE CORP	3.625% 07/15/2023 DD 07/16/13		199,666.00	209,616.00	200,000.00
68389XBBO	ORACLE CORP	2.500% 05/15/2022 DD 05/05/15		168,453.00	168,820.20	170,000.00
FJ6141686	ORACLE CORP JAPAN			253,141.85	308,046.48	6,100.00
68504RAB4	ORANGE LAKE TIMESHAR AA B 144A	3.030% 07/09/2029 DD 08/13/14		219,960.54	219,331.25	220,009.28
685218AB5	ORANGE SA	5.500% 02/06/2044 DD 02/06/14		53,059.50	57,430.00	50,000.00
EF5176179	ORANGE SA			6,215,817.13	5,883,884.37	386,454.00
68554V108	ORASURE TECHNOLOGIES INC			67,528.23	68,861.54	7,843.00
68555P100	ORBCOMM INC			105,160.48	102,556.27	12,401.00
68557N103	ORBITAL ATK INC			4,784,867.17	5,203,704.95	59,315.00
68571X103	ORCHID ISLAND CAPITAL INC			151,718.19	152,280.63	14,061.00
68572N104	ORCHIDS PAPER PRODUCTS CO			33,766.40	34,531.42	1,319.00
67103H107	O'REILLY AUTOMOTIVE INC			2,928,397.16	5,551,495.40	19,940.00
68620A104	ORGANOVO HOLDINGS INC			39,579.75	42,721.00	12,565.00
AA6458001	ORICA LTD			1,413,581.14	944,435.64	73,772.00
FJ6648896	ORIENTAL LAND CO LTD/JAPAN			1,894,614.16	2,429,780.16	42,900.00
68619AAQ0	ORIGEN MANUFACTURED HOUSI A M1	VAR RT 05/15/2032 DD 03/01/02		24,155.68	23,915.57	22,314.71
AA6214867	ORIGIN ENERGY LTD			2,306,798.71	1,655,811.65	346,998.00
FK6896849	ORION CORP/REPUBLIC OF KOREA			43,700.70	27,657.74	51.00
68628V308	ORION GROUP HOLDINGS INC			167,205.55	172,403.65	17,327.00
SFB17NY41	ORION OYJ			572,204.17	861,954.31	19,324.00
68633D103	ORITANI FINANCIAL CORP			470,849.05	500,193.75	26,677.00
FJ6661147	ORIX CORP			3,061,765.50	3,989,389.24	255,100.00
SNB1VQF41	ORKLA ASA			1,272,472.35	1,390,196.99	153,023.00
686688102	ORMAT TECHNOLOGIES INC			809,621.12	924,837.76	17,248.00
687380105	ORRSTOWN FINANCIAL SERVICES IN			99,813.00	115,248.00	5,145.00
N6748L102	ORTHOFIX INTERNATIONAL NV			97,114.47	91,571.58	2,531.00
FJ6661766	OSAKA GAS CO LTD			1,462,949.31	1,437,825.74	373,000.00
688239201	OSHKOSH CORP			690,999.49	1,084,737.29	16,789.00
671044105	OSI SYSTEMS INC			913,671.00	921,052.00	12,100.00
68827R108	OSIRIS THERAPEUTICS INC			19,450.48	14,513.96	2,956.00
EDB923933	OSRAM LICHT AG			687,389.54	872,431.01	16,601.00
68906L105	OTONOMY INC			300,948.70	264,369.30	16,627.00
EM7320150	OTP BANK PLC			1,987,589.75	3,263,616.78	113,773.00
FJ6267051	OTSUKA CORP			6,988,982.98	7,326,188.77	156,500.00
FJB5LTM91	OTSUKA HOLDINGS CO LTD			2,425,106.75	3,253,127.38	74,500.00
689648103	OTTER TAIL CORP			975,867.60	1,070,306.40	26,233.00
69007J106	OUTFRONT MEDIA INC			664,575.74	596,979.48	24,004.00
SFB1FN8X7	OUTOTEC OYJ			9,470,555.76	8,440,711.10	1,603,079.00
69014Q101	OVASCINE INC			70,456.37	29,861.01	19,517.00
FMB0F9V21	OVERSEA-CHINESE BANKING CORP L			3,964,734.78	3,782,920.94	612,689.00
69036R863	OVERSEAS SHIPHOLDING GROUP INC			210,113.52	102,383.56	26,732.00
690370101	OVERSTOCK.COM INC			34,009.00	33,530.00	1,916.00
690732102	OWENS & MINOR INC			1,321,135.80	1,380,191.90	39,110.00
690742101	OWENS CORNING			9,651,248.09	10,143,656.60	196,735.00
690828108	OWENS REALTY MORTGAGE INC			127,132.80	129,084.40	6,970.00
69073TAR4	OWENS-BROCKWAY GLASS CONT 144A	5.875% 08/15/2023 DD 08/24/15		620,562.12	651,562.50	625,000.00
690768403	OWENS-ILLINOIS INC			729,721.51	660,013.10	37,910.00
G6855A103	OXFORD IMMUNOTEC GLOBAL PLC			47,040.15	48,333.35	3,233.00
691497309	OXFORD INDUSTRIES INC			162,064.80	132,045.48	2,196.00
69371RM45	PACCAR FINANCIAL CORP	1.450% 03/09/2018 DD 03/09/15		694,346.70	694,742.85	695,000.00
693718108	PACCAR INC			3,274,830.24	4,617,605.70	72,263.00
999733439	PACIFIC ALTERNATIVE ASSET	MANAGEMENT COMPANY		19,391,973.13	8,210,169.46	15,561,145.82
69404D108	PACIFIC BIOSCIENCES OF CALIFOR			88,374.93	44,129.40	11,613.00
69412V108	PACIFIC CONTINENTAL CORP			274,129.50	314,421.50	14,390.00
69423U305	PACIFIC ETHANOL INC			144,369.25	189,173.50	19,913.00
694308HP5	PACIFIC GAS & ELECTRIC CO	2.950% 03/01/2026 DD 03/01/16		79,787.20	78,376.80	80,000.00
694308GJ0	PACIFIC GAS & ELECTRIC CO	5.800% 03/01/2037 DD 03/13/07		98,872.00	103,697.45	85,000.00
694308HH3	PACIFIC GAS & ELECTRIC CO	4.750% 02/15/2044 DD 02/21/14		125,971.25	137,172.50	125,000.00
694308GE1	PACIFIC GAS & ELECTRIC CO	6.050% 03/01/2034 DD 03/23/04		212,408.14	205,933.20	165,000.00
694308GN1	PACIFIC GAS & ELECTRIC CO	8.250% 10/15/2018 DD 10/21/08		245,857.50	277,532.50	250,000.00
6944POAJ4	PACIFIC LIFE GLOBAL FUNDI 144A	VAR RT 06/02/2018 DD 06/02/08		503,920.00	494,620.60	502,000.00
694552100	PACIFIC MERCANTILE BANCORP			70,778.40	78,285.20	10,724.00
69478X105	PACIFIC PREMIER BANCORP INC			3,919,496.95	4,323,340.35	122,301.00
695114CL0	PACIFICORP	6.000% 01/15/2039 DD 01/08/09		255,090.39	254,482.00	200,000.00
695127100	PACIRA PHARMACEUTICALS INC/DE			189,576.00	170,091.80	5,266.00
695156109	PACKAGING CORP OF AMERICA			974,780.95	1,676,128.02	19,761.00
695263103	PACWEST BANCORP			1,106,343.44	1,369,111.56	25,149.00
EZBWT6H87	PADDY POWER BETFAIR PLC			2,448,159.62	1,812,905.35	16,934.00
FN6093169	PADINI HOLDINGS BHD			246,977.91	273,872.05	481,800.00
EX3023234	PAGEGROUP PLC			14,696,834.20	12,229,985.50	2,534,600.00
697435105	PALO ALTO NETWORKS INC			2,160,549.08	2,294,917.60	18,352.00
693149106	PAM TRANSPORTATION SERVICES IN			29,501.20	34,033.80	1,310.00
697660207	PAMPA ENERGIA SA	ADR		1,311,574.32	2,093,368.97	60,137.00
ESBOKJTG3	PANALPINA WELTTRANSPORT HOLDIN			6,955,544.20	6,975,568.65	55,736.00
698299AD6	PANAMA GOVERNMENT INTERNATIONA	8.875% 09/30/2027 DD 09/26/97		64,835.98	61,762.50	45,000.00
698299AW4	PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06		64,845.00	66,742.50	55,000.00
698299AX2	PANAMA GOVERNMENT INTERNATIONA	5.200% 01/30/2020 DD 11/23/09		167,475.00	161,100.00	150,000.00
698299AS3	PANAMA GOVERNMENT INTERNATIONA	9.375% 01/16/2023 DD 12/03/02		464,505.00	458,240.00	358,000.00
698299AT1	PANAMA GOVERNMENT INTERNATIONA	8.125% 04/28/2034 DD 01/28/04		471,662.50	505,505.50	389,000.00
698299BD5	PANAMA GOVERNMENT INTERNATIONA	4.000% 09/22/2024 DD 09/22/14		251,600.00	254,375.00	250,000.00
698299BE3	PANAMA GOVERNMENT INTERNATIONA	3.750% 03/16/2025 DD 03/16/15		1,022,673.00	989,522.50	997,000.00
FJ6572708	PANASONIC CORP			6,604,483.51	7,286,815.93	714,500.00
SDB44XTX3	PANDORA A/S			2,062,177.95	2,703,495.12	20,626.00
698354107	PANDORA MEDIA INC			603,232.98	479,702.48	36,787.00
69840W108	PANERA BREAD CO			829,852.50	1,048,009.90	5,110.00
698477106	PANHANDLE OIL AND GAS INC			141,569.40	150,178.35	6,377.00
698813102	PAPA JOHN'S INTERNATIONAL INC			334,115.68	336,158.24	3,928.00
69888T207	PAR PACIFIC HOLDINGS INC			219,801.18	219,801.18	15,117.00
69911U403	PARAGON COMMERCIAL CORP			17,764.30	19,305.94	443.00
699149AB6	PARAGUAY GOVERNMENT INTER 144A	6.100% 08/11/2044 DD 08/11/14		409,726.68	389,760.00	384,000.00

69924R108	PARAMOUNT GROUP INC		2,333,237.60	2,140,357.44	133,856.00
699374302	PARATEK PHARMACEUTICALS INC		34,533.30	41,225.80	2,677.00
699462107	PAREXEL INTERNATIONAL CORP		434,431.62	498,617.64	7,587.00
ESBOCDLF5	PARGESA HOLDING SA		311,853.49	300,073.79	4,600.00
700215304	PARK CITY GROUP INC		32,969.50	29,591.00	2,330.00
700416209	PARK ELECTROCHEMICAL CORP		241,913.70	249,816.75	13,395.00
700658107	PARK NATIONAL CORP		1,052,346.90	1,099,675.40	9,190.00
70086Y105	PARK STERLING CORP		253,699.20	285,147.33	26,427.00
FJ6667730	PARK24 CO LTD		529,531.07	622,394.67	22,900.00
701081101	PARKER DRILLING CO		163,458.75	217,945.00	83,825.00
701081AY7	PARKER DRILLING CO	7.500% 08/01/2020 DD 02/01/14	455,837.50	463,500.00	515,000.00
701094104	PARKER-HANNIFIN CORP		2,666,916.84	3,945,760.00	28,184.00
700666100	PARK-OHIO HOLDINGS CORP		237,233.50	251,084.40	5,894.00
70156Q107	PARKWAY INC		951,726.92	1,141,669.75	51,311.00
701877102	PARSLEY ENERGY INC		1,011,356.02	1,212,044.56	34,394.00
ESB119QG7	PARTNERS GROUP HOLDING AG		1,018,729.95	1,489,483.94	3,172.00
702149105	PARTY CITY HOLDCO INC		206,244.00	172,274.40	12,132.00
N6865W105	PATHEON NV		150,719.28	146,076.48	5,088.00
703343103	PATRICK INDUSTRIES INC		140,461.10	160,077.40	2,098.00
70338T102	PATRIOT NATIONAL INC		10,146.24	7,560.90	1,626.00
70338P100	PATTERN ENERGY GROUP INC		319,091.76	319,259.88	16,812.00
703395103	PATTERSON COS INC		700,644.49	798,443.80	19,460.00
703481101	PATTERSON-UTI ENERGY INC		762,035.02	907,096.32	33,696.00
704326107	PAYCHEX INC		2,645,534.62	4,143,249.28	68,056.00
70432V102	PAYCOM SOFTWARE INC		278,416.82	289,225.42	6,358.00
70438V106	PAYLOCITY HOLDING CORP		109,648.00	93,481.15	3,115.00
70450Y103	PAYPAL HOLDINGS INC		6,434,120.07	9,425,830.70	238,810.00
69318G106	PBF ENERGY INC		778,633.54	741,691.64	26,603.00
69318Q104	PBF LOGISTICS LP		1,321,040.85	1,242,113.60	68,248.00
69318J100	PC CONNECTION INC		207,504.00	220,787.40	7,860.00
FH6574070	PCCW LTD		264,686.80	316,903.45	585,000.00
69327R101	PDC ENERGY INC		2,526,771.27	2,798,612.22	38,559.00
693282105	PDF SOLUTIONS INC		109,023.30	109,998.90	4,878.00
69329Y104	PDL BIOPHARMA INC		347,286.56	242,186.68	114,239.00
69290R104	PDVWIRELESS INC		169,150.00	152,573.30	6,766.00
704699107	PEAPACK GLADSTONE FINANCIAL CO		289,052.48	336,067.04	10,883.00
EX0677602	PEARSON PLC		2,609,074.10	1,725,878.70	170,646.00
70509V100	PEBBLEBROOK HOTEL TRUST		1,333,494.93	1,469,858.25	49,407.00
705573103	PEGASYSTEMS INC		186,400.50	187,704.00	5,214.00
NCB4PT2P2	PEMBINA PIPELINE CORP		2,172,633.20	2,366,630.98	75,638.00
707569109	PENN NATIONAL GAMING INC		4,681,975.12	4,665,060.47	338,293.00
708430103	PENNS WOODS BANCORP INC		5,121,300.75	5,653,020.50	111,941.00
709102107	PENNSYLVANIA REAL ESTATE INVES		1,313,824.10	1,297,186.32	68,417.00
70932B101	PENNYMAC FINANCIAL SERVICES IN		156,942.90	156,942.90	9,426.00
70931T103	PENNYMAC MORTGAGE INVESTMENT T		756,816.65	770,945.15	47,095.00
70959W103	PENSKE AUTOMOTIVE GROUP INC		398,055.51	408,084.48	7,872.00
G7S00T104	PENTAIR PLC		1,518,737.32	1,970,131.59	35,137.00
70975L107	PENUMBRA INC		254,517.60	234,656.40	3,678.00
709789101	PEOPLES BANCORP INC/OH		319,140.36	360,825.36	11,116.00
711040105	PEOPLES FINANCIAL SERVICES COR		182,658.20	192,608.50	3,955.00
712704105	PEOPLE'S UNITED FINANCIAL INC		999,780.23	1,350,514.88	69,758.00
712706209	PEOPLE'S UTAH BANCORP		204,231.90	241,569.45	8,997.00
713448DC9	PEPSICO INC	2.150% 10/14/2020 DD 10/14/15	10,075.80	10,017.70	10,000.00
713448DP0	PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	48,498.00	45,549.50	50,000.00
713448BH0	PEPSICO INC	5.000% 06/01/2018 DD 05/28/08	44,403.00	52,509.00	50,000.00
713448BS6	PEPSICO INC	4.875% 11/01/2040 DD 10/26/10	69,139.20	72,007.00	65,000.00
713448CY2	PEPSICO INC	3.500% 07/17/2025 DD 07/17/15	101,344.00	103,357.00	100,000.00
713448CG1	PEPSICO INC	2.750% 03/01/2023 DD 02/28/13	116,060.00	124,863.75	125,000.00
713448DE5	PEPSICO INC	1.500% 02/22/2019 DD 02/24/16	254,926.05	254,107.50	255,000.00
713448CK2	PEPSICO INC	2.250% 01/07/2019 DD 07/30/13	988,370.00	1,011,880.00	1,000,000.00
713448I08	PEPSICO INC		24,335,703.86	32,160,227.73	307,371.00
713448CQ9	PEPSICO INC	4.250% 10/22/2044 DD 10/22/14	200,064.00	206,546.00	200,000.00
71375U101	PERFICIENT INC		191,340.00	185,918.70	10,630.00
71377A103	PERFORMANCE FOOD GROUP CO		121,521.85	129,912.00	5,413.00
714046109	PERKINELMER INC		753,874.81	1,199,554.30	23,002.00
EF4682326	PERNOD RICARD SA		17,438,216.96	17,253,745.32	158,894.00
G97822103	PERRIGO CO PLC		8,921,023.30	5,456,142.65	65,555.00
714295AB8	PERRIGO FINANCE UNLIMITED CO	3.500% 12/15/2021 DD 12/02/14	1,015,800.00	1,008,020.00	1,000,000.00
71429MAA3	PERRIGO FINANCE UNLIMITED CO	3.500% 03/15/2021 DD 03/10/16	1,327,905.00	1,313,559.00	1,300,000.00
288853104	PERRY ELLIS INTERNATIONAL INC		208,336.30	217,140.47	8,717.00
EX0682537	PERSIMMON PLC		1,694,480.81	1,438,218.90	65,537.00
69370RAA5	PERTAMINA PERSERO PT REGS	6.450% 05/30/2044 DD 05/30/14	181,046.25	211,581.15	209,000.00
Y7138AAA8	PERTAMINA PERSERO PT REGS	5.250% 05/23/2021 DD 05/23/11	205,965.00	217,824.03	207,000.00
Y7138AAD2	PERTAMINA PERSERO PT REGS	6.000% 05/03/2042 DD 05/03/12	312,830.00	275,812.74	287,000.00
Y7138AAF7	PERTAMINA PERSERO PT REGS	5.625% 05/20/2043 DD 05/20/13	244,200.00	242,901.12	264,000.00
NAB8BSCC2	PERU PAYROLL DEDUCTION FI REGS	0.000% 11/01/2029	444,832.09	448,114.75	595,501.33
715638AS1	PERUVIAN GOVERNMENT INTERNATIO	7.350% 07/21/2025 DD 07/19/05	273,050.00	269,640.00	210,000.00
715638BU5	PERUVIAN GOVERNMENT INTERNATIO	4.125% 08/25/2027 DD 08/25/15	657,642.72	679,342.50	654,000.00
715638AF7	PERUVIAN GOVERNMENT INTERNATIO	8.750% 11/21/2033 DD 11/21/03	68,265.00	65,700.00	45,000.00
715638AU6	PERUVIAN GOVERNMENT INTERNATIO	6.550% 03/14/2037 DD 03/14/07	248,980.00	251,100.00	200,000.00
716382106	PETMED EXPRESS INC		63,089.31	66,187.83	2,869.00
71647XAA5	PETROBRAS ARGENTINA SA 144A	7.375% 07/21/2023 DD 07/21/16	167,661.00	164,775.00	169,000.00
71647NAF6	PETROBRAS GLOBAL FINANCE BV	4.375% 05/20/2023 DD 05/20/13	395,912.10	397,533.50	455,000.00
71647NAA7	PETROBRAS GLOBAL FINANCE BV	5.625% 05/20/2043 DD 05/20/13	664,377.50	670,454.40	907,000.00
71647NAQ2	PETROBRAS GLOBAL FINANCE BV	8.750% 05/23/2026 DD 05/23/16	1,521,749.89	1,496,226.25	1,387,000.00
71644EAH5	PETRO-CANADA	6.050% 05/15/2018 DD 05/15/08	152,223.40	147,952.00	140,000.00
EXB0H2K56	PETROFAC LTD		4,936,376.35	4,403,528.22	410,096.00
71654V408	PETROLEO BRASILEIRO SA	ADR	8,096,678.01	4,540,067.37	449,067.00
P7807HAR6	PETROLEOS DE VENEZUELA SA REGS	6.000% 11/15/2026 DD 11/15/13	1,186,281.42	1,393,882.88	3,620,475.00
P7807HAT2	PETROLEOS DE VENEZUELA SA REGS	6.000% 05/16/2024 DD 05/16/14	1,816,153.95	1,913,520.07	4,970,182.00
706451BG5	PETROLEOS MEXICANOS	6.625% 06/15/2035 DD 12/15/05	39,615.00	37,430.00	38,000.00
71654QBH4	PETROLEOS MEXICANOS	4.875% 01/18/2024 DD 07/18/13	90,722.42	91,143.34	94,000.00
71654QBW1	PETROLEOS MEXICANOS	4.500% 01/23/2026 DD 01/23/16	151,598.96	142,116.00	156,000.00

71654QBG6	PETROLEOS MEXICANOS	3.500% 01/30/2023 DD 07/30/13	194,985.00	192,780.00	210,000.00
71654QB0	PETROLEOS MEXICANOS	3.500% 07/18/2018 DD 07/18/13	199,084.00	201,800.00	200,000.00
NABRJ6RJ9	PETROLEOS MEXICANOS	6.375% 01/23/2045	244,652.10	232,050.00	255,000.00
71654QBQ4	PETROLEOS MEXICANOS	3.125% 01/23/2019 DD 07/23/14	308,217.00	297,450.00	300,000.00
71654QB7	PETROLEOS MEXICANOS	4.875% 01/24/2022 DD 07/24/12	322,551.25	308,924.00	308,000.00
71654QAW2	PETROLEOS MEXICANOS	6.000% 03/05/2020 DD 09/05/10	577,392.50	568,510.25	539,000.00
71654QAZ5	PETROLEOS MEXICANOS	6.500% 06/02/2041 DD 06/02/11	680,425.50	649,965.70	694,000.00
71654QBE1	PETROLEOS MEXICANOS	5.500% 06/27/2044 DD 06/26/12	2,118,859.59	1,719,325.20	2,066,000.00
71654QAM4	PETROLEOS MEXICANOS	9.500% 09/15/2027 DD 09/18/97	104,372.50	99,185.00	83,000.00
71654QAX0	PETROLEOS MEXICANOS	5.500% 01/21/2021 DD 07/21/10	27,989.00	26,747.50	26,000.00
71654QBR2	PETROLEOS MEXICANOS	6.375% 01/23/2045 DD 07/23/14	873,758.95	776,230.00	853,000.00
71654QBX9	PETROLEOS MEXICANOS	5.625% 01/23/2046 DD 01/23/16	607,722.83	573,530.00	691,000.00
71656LBP5	PETROLEOS MEXICANOS 144A	5.375% 03/13/2022 DD 12/13/16	1,491,690.00	1,535,970.00	1,500,000.00
71656LBM2	PETROLEOS MEXICANOS 144A	6.750% 09/21/2047 DD 09/21/16	2,773,363.88	2,634,102.40	2,788,000.00
71656LBK6	PETROLEOS MEXICANOS 144A	6.875% 08/04/2026 DD 02/04/16	3,928,603.14	3,899,280.00	3,696,000.00
71656LBJ9	PETROLEOS MEXICANOS 144A	6.375% 02/04/2021 DD 02/04/16	161,000.00	171,465.00	161,000.00
71656LBN0	PETROLEOS MEXICANOS 144A	VAR RT 03/11/2022 DD 12/13/16	1,058,000.00	1,091,062.50	1,058,000.00
71656LBQ3	PETROLEOS MEXICANOS 144A	6.500% 03/13/2027 DD 12/13/16	204,680.00	206,300.00	200,000.00
71656MBK4	PETROLEOS MEXICANOS REGS	6.875% 08/04/2026 DD 02/04/16	489,734.40	463,145.00	439,000.00
716743AL3	PETRONAS CAPITAL LTD 144A	4.500% 03/18/2045 DD 03/18/15	253,906.12	248,217.71	247,000.00
716743AJ8	PETRONAS CAPITAL LTD 144A	3.500% 03/18/2025 DD 03/18/15	195,788.16	200,278.00	200,000.00
Y68856AN6	PETRONAS CAPITAL LTD REGS	3.500% 03/18/2025 DD 03/18/15	420,549.30	393,546.27	393,000.00
04021LAA8	PETSMART INC 144A	7.125% 03/15/2023 DD 03/04/15	1,248,412.02	1,254,600.00	1,230,000.00
EF7103528	PEUGEOT SA		1,594,014.73	1,646,608.99	100,751.00
NCB6775F4	PEYTO EXPLORATION & DEV CORP	NEW	699,169.16	694,263.71	28,035.00
717071104	PFENEX INC		32,849.75	30,248.45	3,335.00
717081DV2	PFIZER INC	2.750% 06/03/2026 DD 06/03/16	77,499.75	72,813.00	75,000.00
717081DK6	PFIZER INC	4.400% 05/15/2044 DD 05/15/14	126,422.50	132,032.50	125,000.00
717081DR1	PFIZER INC	5.200% 08/12/2020 DD 08/12/15	136,980.00	133,323.60	120,000.00
717081DZ3	PFIZER INC	2.200% 12/15/2021 DD 11/21/16	149,293.50	149,674.50	150,000.00
717081103	PFIZER INC		32,902,943.18	41,568,651.04	1,279,823.00
717081CY7	PFIZER INC	7.200% 03/15/2039 DD 03/24/09	208,791.50	216,673.50	150,000.00
717098206	PFSWEB INC		17,308.62	18,436.50	2,169.00
69331C108	PG&E CORP		5,068,195.38	6,370,276.02	104,826.00
69336V101	PGT INNOVATIONS INC		79,142.40	79,142.40	6,912.00
377316104	PH GLATFELTER CO		684,402.32	717,751.16	30,044.00
71714G102	PHARMATHENE INC		34,461.95	36,721.75	11,299.00
71714F104	PHARMERICA CORP		493,946.20	513,336.65	20,411.00
693320202	PHH CORP		540,100.75	555,113.72	36,617.00
69336T205	PHI INC		114,736.92	139,042.32	7,716.00
71742Q106	PHIBRO ANIMAL HEALTH CORP		95,569.25	99,473.50	3,395.00
718172BD0	PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	106,542.04	115,092.41	107,000.00
718172AH2	PHILIP MORRIS INTERNATIONAL IN	4.500% 03/26/2020 DD 03/26/10	276,400.00	267,720.00	250,000.00
718172BM0	PHILIP MORRIS INTERNATIONAL IN	3.250% 11/10/2024 DD 11/10/14	1,382,794.00	1,409,492.00	1,400,000.00
718172AV1	PHILIP MORRIS INTERNATIONAL IN	2.625% 03/06/2023 DD 03/04/13	2,301,886.00	2,262,694.00	2,300,000.00
718172109	PHILIP MORRIS INTERNATIONAL IN		27,835,525.12	30,174,865.84	329,816.00
718172AL3	PHILIP MORRIS INTERNATIONAL IN	2.900% 11/15/2021 DD 11/15/11	281,206.10	283,754.80	280,000.00
718172BN8	PHILIP MORRIS INTERNATIONAL IN	1.250% 11/09/2017 DD 11/10/14	1,640,426.90	1,643,437.25	1,645,000.00
718286BB2	PHILIPPINE GOVERNMENT INTERNAT	7.750% 01/14/2031 DD 01/11/06	157,644.66	127,888.15	155,000.00
718286AP2	PHILIPPINE GOVERNMENT INTERNAT	10.625% 03/16/2025 DD 03/16/00	253,500.00	230,311.50	150,000.00
718286AY3	PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	245,812.50	236,355.00	150,000.00
718286BZ9	PHILIPPINE GOVERNMENT INTERNAT	3.950% 01/20/2040 DD 01/20/15	562,091.48	523,759.32	532,000.00
718546104	PHILLIPS 66		10,070,457.66	13,704,453.18	158,598.00
718546AH7	PHILLIPS 66	5.875% 05/01/2042 DD 11/01/12	1,006,237.60	1,041,972.80	880,000.00
718549AB4	PHILLIPS 66 PARTNERS LP	3.605% 08/15/2025 DD 02/23/15	129,957.10	127,318.10	130,000.00
718549AA6	PHILLIPS 66 PARTNERS LP	2.646% 02/15/2020 DD 02/23/15	1,496,085.00	1,495,380.00	1,500,000.00
718549207	PHILLIPS 66 PARTNERS LP		3,615,539.43	3,399,936.00	69,900.00
719405102	PHOTRONICS INC		451,270.00	509,935.10	45,127.00
71943U104	PHYSICIANS REALTY TRUST		993,424.80	1,049,322.24	55,344.00
693366205	PICO HOLDINGS INC		197,360.35	127,812.05	14,047.00
720186AH8	PIEDMONT NATURAL GAS CO INC	4.100% 09/18/2034 DD 09/18/14	51,033.50	49,281.00	50,000.00
720190206	PIEDMONT OFFICE REALTY TRUST I		470,281.01	545,520.99	26,089.00
720279108	PIER 1 IMPORTS INC		283,993.71	418,878.46	49,049.00
72147K108	PILGRIM'S PRIDE CORP		206,993.33	146,507.85	7,715.00
72147KAC2	PILGRIM'S PRIDE CORP 144A	5.750% 03/15/2025 DD 03/11/15	1,065,556.25	1,047,375.00	1,050,000.00
99VVAV134	PINE RIVER FUND LP		20,000,000.00	20,873,920.00	20,000,000.00
69354PAA9	PINNACLE ENTERTAINMENT IN 144A	5.625% 05/01/2024 DD 04/28/16	1,035,287.50	1,037,587.50	1,035,000.00
72348Y105	PINNACLE ENTERTAINMENT INC		492,465.51	509,689.50	35,151.00
72346Q104	PINNACLE FINANCIAL PARTNERS IN		1,690,497.60	1,847,815.20	26,664.00
72347QAL7	PINNACLE FOODS FINANCE LLC / P	5.875% 01/15/2024 DD 07/15/16	498,666.12	519,400.00	490,000.00
72348P104	PINNACLE FOODS INC		9,471,997.72	10,635,106.85	198,973.00
723484101	PINNACLE WEST CAPITAL CORP		1,342,456.54	1,828,242.90	23,430.00
723664108	PIONEER ENERGY SERVICES CORP		194,673.60	303,071.40	44,244.00
723787AJ6	PIONEER NATURAL RESOURCES CO	7.500% 01/15/2020 DD 11/13/09	1,268,480.00	1,136,770.00	1,000,000.00
723787107	PIONEER NATURAL RESOURCES CO		4,420,413.44	6,179,102.05	34,315.00
724078100	PIPER JAFFRAY COS		682,818.40	725,870.00	10,012.00
724479100	PITNEY BOWES INC		784,373.69	671,048.63	44,177.00
69343T107	PJT PARTNERS INC		367,770.00	378,557.92	12,259.00
LMB87Y2V9	PLA ADMINISTRADORA INDUSTRIAL		1,710,681.45	1,393,768.23	1,099,300.00
72650RAR3	PLAINS ALL AMERICAN PIPELINE L	6.650% 01/15/2037 DD 07/15/07	21,311.20	21,829.60	20,000.00
72650RAY8	PLAINS ALL AMERICAN PIPELINE L	5.000% 02/01/2021 DD 01/14/11	182,371.00	188,203.75	175,000.00
72650RBA9	PLAINS ALL AMERICAN PIPELINE L	5.150% 06/01/2042 DD 03/22/12	754,572.75	672,212.75	725,000.00
72650RBD3	PLAINS ALL AMERICAN PIPELINE L	3.850% 10/15/2023 DD 08/15/13	1,633,248.45	1,646,135.55	1,665,000.00
726503105	PLAINS ALL AMERICAN PIPELINE L		11,589,383.56	8,766,993.32	271,508.00
72651A207	PLAINS GP HOLDINGS LP		13,119,444.19	11,314,280.64	326,248.00
72703H101	PLANET FITNESS INC		3,646,701.68	3,662,441.10	182,211.00
U72603118	PLANET PAYMENT INC		27,132.28	25,389.84	6,223.00
727493108	PLANTRONICS INC		258,984.00	262,628.96	4,796.00
72766Q105	PLATFORM SPECIALTY PRODUCTS CO		520,818.66	284,146.65	28,965.00
729132100	PLEXUS CORP		1,171,533.15	1,245,027.56	23,039.00
72919P202	PLUG POWER INC		92,209.92	74,764.80	62,304.00
72941W100	PLY GEM HOLDINGS INC		48,123.70	51,788.75	3,187.00
69353RDL9	PNC BANK NA	VAR RT 08/01/2017 DD 08/01/14	1,501,260.00	1,500,465.00	1,500,000.00

69353RER5	PNC BANK NA	1.850% 07/20/2018 DD 07/21/15	450,657.00	450,783.00	450,000.00
693476BJ1	PNC FINANCIAL SERVICES GROUP I	5.125% 02/08/2020 DD 02/08/10	169,737.00	162,294.00	150,000.00
693475105	PNC FINANCIAL SERVICES GROUP I		8,046,931.11	12,498,579.52	106,862.00
69349H107	PNM RESOURCES INC		1,779,146.60	1,895,177.90	55,253.00
FN6222263	POH HUAT RESOURCES HOLDINGS BH		219,593.39	219,123.05	568,200.00
FJB5N4QN9	POLA ORBIS HOLDINGS INC		328,897.27	314,399.63	3,800.00
731068102	POLARIS INDUSTRIES INC		966,700.86	1,128,825.39	13,701.00
73179P106	POLYONE CORP		396,585.60	388,581.12	12,128.00
73278L105	POOL CORP		872,498.98	974,431.26	9,339.00
FKB3BDFS5	POONGSAN CORP		1,053,461.22	1,259,732.28	37,568.00
732872106	POPEYES LOUISIANA KITCHEN INC		177,864.54	178,899.84	2,958.00
733174700	POPULAR INC		613,453.60	1,035,247.50	23,625.00
ED7101063	PORSCHE AUTOMOBIL HOLDING SE		1,536,649.36	1,528,965.16	28,017.00
73358WXC0	PORT AUTH OF NEW YORK & NEW JE	5.647% 11/01/2040 DD 11/01/10	50,962.65	60,336.00	50,000.00
73358WJA3	PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	168,577.50	176,309.00	175,000.00
73358WXQ2	PORT AUTH OF NEW YORK & NEW JE	4.810% 10/15/2065 DD 10/20/15	1,400,000.00	1,493,030.00	1,400,000.00
736508847	PORTLAND GENERAL ELECTRIC CO		2,573,521.44	2,671,554.48	61,656.00
737010108	PORTOLA PHARMACEUTICALS INC		4,792,866.96	5,566,870.32	248,078.00
EPB39RJP9	PORTUGAL OBRIGACOES DO TE 144A	4.950% 10/25/2023	2,809,011.20	3,125,168.77	2,660,000.00
EPB068ZR8	PORTUGAL OBRIGACOES DO TE 144A	3.850% 04/15/2021	3,793,950.31	3,964,883.66	3,485,000.00
EPBYW8SV4	PORTUGAL OBRIGACOES DO TE 144A	2.875% 07/21/2026	1,088,134.71	1,005,883.70	1,025,000.00
737446104	POST HOLDINGS INC		10,254,202.14	10,376,178.47	129,073.00
737446AK0	POST HOLDINGS INC 144A	5.000% 08/15/2026 DD 08/03/16	1,553,725.00	1,493,700.00	1,560,000.00
EIBYYN706	POSTE ITALIANE SPA		732,666.36	635,579.45	95,573.00
NC2696986	POTASH CORP OF SASKATCHEWAN		5,200,691.60	2,963,631.77	163,622.00
73755LAF4	POTASH CORP OF SASKATCHEWAN IN	6.500% 05/15/2019 DD 05/01/09	62,802.85	60,076.50	55,000.00
73755LAH0	POTASH CORP OF SASKATCHEWAN IN	4.875% 03/30/2020 DD 09/28/09	115,701.00	106,314.00	100,000.00
73754Y100	POTBELLY CORP		46,658.05	44,750.10	3,469.00
737630103	POTLATCH CORP		250,440.80	244,568.80	5,872.00
739128106	POWELL INDUSTRIES INC		247,463.10	234,819.00	6,021.00
FH6435322	POWER ASSETS HOLDINGS LTD		2,251,283.87	2,367,034.69	268,500.00
NC2697703	POWER CORP CANADA		1,581,463.23	1,492,808.62	66,620.00
NC2697869	POWER FINANCIAL CORP		1,333,827.55	1,313,621.06	52,492.00
739276103	POWER INTEGRATIONS INC		265,521.00	268,889.55	3,963.00
73933G202	POWER SOLUTIONS INTERNATIONAL		17,537.16	9,937.50	1,325.00
FHB4LL9N9	POWERLONG REAL ESTATE HOLDINGS		738,212.37	994,558.34	3,382,000.00
693506107	PPG INDUSTRIES INC		3,469,726.49	5,305,138.60	55,985.00
69352PAF0	PPL CAPITAL FUNDING INC	3.400% 06/01/2023 DD 05/24/13	118,131.25	125,851.25	125,000.00
69351T106	PPL CORP		4,308,185.46	4,875,108.75	143,175.00
69351UAP8	PPL ELECTRIC UTILITIES CORP	3.000% 09/15/2021 DD 08/23/11	133,817.50	126,872.50	125,000.00
69354N106	PRA GROUP INC		1,092,146.30	1,244,983.10	31,841.00
69354M108	PRA HEALTH SCIENCES INC		189,378.32	192,699.52	3,496.00
NCBN320L4	PRAIRIESKY ROYALTY LTD		878,853.69	923,462.68	38,773.00
74005P104	PRAXAIR INC		19,027,443.60	20,233,673.83	172,657.00
740189AK1	PRECISION CASTPARTS CORP	1.250% 01/15/2018 DD 12/20/12	991,280.00	998,020.00	1,000,000.00
74039L103	PREFERRED APARTMENT COMMUNITIE		213,921.98	234,355.38	15,718.00
740367404	PREFERRED BANK/LOS ANGELES CA		365,269.50	440,170.74	8,397.00
74042QAE7	PREFERRED TERM SECURITIES 144A	VAR RT 09/22/2037 DD 06/21/07	79,489.26	56,800.10	123,478.47
74040XAC8	PREFERRED TERM SECURITIES 144A	VAR RT 04/03/2033 DD 03/26/03	143,948.44	131,200.00	205,000.00
74042WAB0	PREFERRED TERM SECURITIES 144A	VAR RT 09/23/2035 DD 06/15/05	170,076.52	161,044.60	280,077.58
74042JAA1	PREFERRED TERM SECURITIES 144A	VAR RT 03/22/2038 DD 03/01/06	1,617,678.36	1,561,489.04	2,061,371.67
74043CAB3	PREFERRED TERM SECURITIES 144A	VAR RT 03/22/2037 DD 12/14/06	79,429.64	68,767.39	132,244.97
740444104	PREFORMED LINE PRODUCTS CO		92,522.10	101,651.88	1,749.00
74050M105	PREMIER FINANCIAL BANCORP INC		112,224.24	130,869.09	6,510.90
74051N102	PREMIER INC		298,401.99	256,633.08	8,453.00
74112D101	PRESTIGE BRANDS HOLDINGS INC		377,683.68	400,596.90	7,689.00
741503AZ9	PRICELINE GROUP INC/THE	3.600% 06/01/2026 DD 05/23/16	858,340.20	850,540.00	860,000.00
741503403	PRICELINE GROUP INC/THE		9,054,721.56	15,456,670.58	10,543.00
741511109	PRICESMART INC		257,655.00	241,732.50	2,895.00
AA6117763	PRIMARY HEALTH CARE LTD		12,937,526.12	11,058,123.56	3,743,025.00
74164MAA6	PRIMERICA INC	4.750% 07/15/2022 DD 07/16/12	249,607.50	267,820.00	250,000.00
74164M108	PRIMERICA INC		485,628.00	469,666.80	6,792.00
74165N105	PRIMO WATER CORP		41,527.64	37,552.24	3,058.00
74164F103	PRIMORIS SERVICES CORP		133,161.60	132,579.60	5,820.00
74251VAL6	PRINCIPAL FINANCIAL GROUP INC	VAR RT 05/15/2055 DD 05/07/15	149,760.00	147,000.00	150,000.00
74251V102	PRINCIPAL FINANCIAL GROUP INC		2,002,008.82	3,268,395.68	56,488.00
742651DQ2	PRIVATE EXPORT FUNDING CORP	1.450% 08/15/2019 DD 08/09/12	5,665,740.36	5,627,913.14	5,647,000.00
742962103	PRIVATEBANCORP INC		2,501,214.08	2,931,245.48	54,092.00
74267C106	PROASSURANCE CORP		513,993.76	612,074.20	10,891.00
742718DF3	PROCTER & GAMBLE CO/THE	5.550% 03/05/2037 DD 03/05/07	10,183.12	10,348.24	8,000.00
742718ER6	PROCTER & GAMBLE CO/THE	2.450% 11/03/2026 DD 11/03/16	120,435.00	119,783.75	125,000.00
742718EB1	PROCTER & GAMBLE CO/THE	3.100% 08/15/2023 DD 08/13/13	147,144.00	154,438.50	150,000.00
742718DY2	PROCTER & GAMBLE CO/THE	2.300% 02/06/2022 DD 02/06/12	192,378.00	200,398.00	200,000.00
742718109	PROCTER & GAMBLE CO/THE		39,349,888.42	45,834,194.08	545,126.00
743187106	PROGENICS PHARMACEUTICALS INC		80,700.75	87,048.00	10,075.00
743263AR6	PROGRESS ENERGY INC	4.400% 01/15/2021 DD 01/21/11	49,840.00	53,021.50	50,000.00
743312100	PROGRESS SOFTWARE CORP		916,598.62	982,773.47	30,779.00
743315AP8	PROGRESSIVE CORP/THE	4.350% 04/25/2044 DD 04/25/14	49,842.00	51,861.50	50,000.00
743315103	PROGRESSIVE CORP/THE		2,961,939.05	4,358,015.50	122,761.00
74340W103	PROLOGIS INC		9,999,495.91	14,201,460.22	269,018.00
743424103	PROOFPOINT INC		8,095,146.04	6,647,741.10	94,094.00
74346Y103	PROS HOLDINGS INC		91,985.75	78,397.36	3,643.00
EDBCZM1B8	PROSIEBENSAT.1 MEDIA SE		2,028,125.04	1,706,563.30	44,195.00
743606105	PROSPERITY BANCSHARES INC		2,987,215.20	3,308,986.22	46,099.00
74366E102	PROTAGONIST THERAPEUTICS INC		49,204.54	43,056.42	1,958.00
74373B109	PROTEOSTASIS THERAPEUTICS INC		14,053.00	14,662.96	1,196.00
G72800108	PROTHENA CORP PLC		323,962.08	246,835.42	5,018.00
743713109	PROTO LABS INC		182,528.00	183,062.75	3,565.00
743784AB6	PROVIDENCE PLACE GR C1 A2 144A	7.750% 07/20/2028 DD 11/02/00	1,553,671.49	2,214,322.80	1,818,745.63
743815102	PROVIDENCE SERVICE CORP/THE		71,848.28	71,267.65	1,873.00
74383X109	PROVIDENT BANCORP INC		43,278.40	44,016.10	2,459.00
743868101	PROVIDENT FINANCIAL HOLDINGS I		91,960.00	92,971.56	4,598.00
EXB1Z4ST0	PROVIDENT FINANCIAL PLC		1,362,833.04	967,608.03	27,486.00

74386T105	PROVIDENT FINANCIAL SERVICES I		1,135,575.09	1,194,231.70	42,199.00
563469UD5	PROVINCE OF MANITOBA CANADA	3.050% 05/14/2024 DD 05/14/14	377,501.25	382,113.75	375,000.00
68323ABL7	PROVINCE OF ONTARIO CANADA	1.650% 09/27/2019 DD 09/27/12	390,529.00	397,752.00	400,000.00
748148QR7	PROVINCE OF QUEBEC CANADA	7.500% 09/15/2029 DD 09/15/99	41,153.70	42,036.00	30,000.00
748149AH4	PROVINCE OF QUEBEC CANADA	2.875% 10/16/2024 DD 10/16/14	125,031.25	125,633.75	125,000.00
NABYZVR02	PROVINCIA DEL CHACO ARGEN REGS	9.375% 08/18/2024	191,162.50	190,650.00	205,000.00
EBB00D9P7	PROXIMUS SADP		998,978.85	937,046.82	32,471.00
74432QBN4	PRUDENTIAL FINANCIAL INC	6.625% 06/21/2040 DD 06/21/10	75,779.40	76,213.80	60,000.00
74432QBT1	PRUDENTIAL FINANCIAL INC	4.500% 11/16/2021 DD 11/16/11	280,416.85	270,347.50	250,000.00
74432RAN3	PRUDENTIAL FINANCIAL INC	VAR RT 08/10/2018 DD 07/28/08	457,980.00	456,857.50	449,000.00
74432QBD6	PRUDENTIAL FINANCIAL INC	6.625% 12/01/2037 DD 12/03/07	1,019,371.50	1,055,137.50	830,000.00
74432QCB9	PRUDENTIAL FINANCIAL INC	2.350% 08/15/2019 DD 08/14/14	1,998,420.00	2,019,300.00	2,000,000.00
744320102	PRUDENTIAL FINANCIAL INC		6,146,704.47	9,706,404.62	93,277.00
74432QBG9	PRUDENTIAL FINANCIAL INC	7.375% 06/15/2019 DD 06/08/09	543,124.40	484,055.30	430,000.00
EX0709959	PRUDENTIAL PLC		14,532,394.66	19,490,749.15	969,197.00
EIB1W4V62	PRYSMIAN SPA		876,964.06	1,115,677.00	43,351.00
69360J107	PS BUSINESS PARKS INC		847,769.64	1,032,134.16	8,858.00
69360J719	PS BUSINESS PARKS INC	PFD 6.450% CUMULATIVE	425,000.00	425,850.00	17,000.00
69362BAJ1	PSEG POWER LLC	8.625% 04/15/2031 DD 11/15/01	45,389.75	42,645.40	35,000.00
69362BBA9	PSEG POWER LLC	4.300% 11/15/2023 DD 11/08/13	100,670.00	103,362.00	100,000.00
69370CAA8	PTC INC	6.000% 05/15/2024 DD 05/12/16	549,231.25	569,700.00	540,000.00
69370C100	PTC INC		996,357.18	1,117,836.93	24,159.00
69366J200	PTC THERAPEUTICS INC		272,711.99	236,321.51	21,661.00
FBBB968W4	PTG ENERGY PCL		258,153.41	417,485.80	456,500.00
FB6420392	PTT PCL		2,762,450.23	2,632,322.95	253,400.00
744448CJ8	PUBLIC SERVICE CO OF COLORADO	3.950% 03/15/2043 DD 03/26/13	49,661.50	49,896.00	50,000.00
744573106	PUBLIC SERVICE ENTERPRISE GROU		3,769,147.29	4,685,111.48	106,771.00
74460W206	PUBLIC STORAGE	PFD 5.900% CUMULATIVE	625,000.00	617,000.00	25,000.00
74460D109	PUBLIC STORAGE		12,778,773.14	16,606,273.50	74,301.00
EF4380426	PUBLICIS GROUPE SA		6,716,350.09	6,309,820.01	91,263.00
745867101	PULTEGROUP INC		807,625.24	1,340,949.66	72,957.00
74587V107	PUMA BIOTECHNOLOGY INC		174,816.50	124,089.40	4,042.00
74624M102	PURE STORAGE INC		143,868.40	111,448.74	9,854.00
693656100	PVH CORP		1,509,539.13	1,539,313.92	17,058.00
74731Q103	PZENA INVESTMENT MANAGEMENT IN		39,249.54	47,295.27	4,257.00
74736L109	Q2 HOLDINGS INC		120,489.60	106,629.60	3,696.00
74727D306	QAD INC		165,158.40	198,451.20	6,528.00
AA6710344	QANTAS AIRWAYS LTD		125,147.17	190,245.45	78,899.00
AA6715749	QBE INSURANCE GROUP LTD		2,964,515.48	2,467,695.61	274,392.00
74727A104	QCR HOLDINGS INC		312,892.00	356,532.20	8,234.00
74733V100	QEP RESOURCES INC		1,257,610.62	1,007,266.33	54,713.00
74733VAB6	QEP RESOURCES INC	5.375% 10/01/2022 DD 03/01/12	1,459,967.15	1,468,662.50	1,465,000.00
ED5732828	QIAGEN NV		5,042,917.33	6,515,113.67	231,519.00
N72482107	QIAGEN NV		6,798,131.22	8,799,428.82	314,041.00
74736K101	QORVO INC		2,016,444.40	1,426,346.50	27,050.00
74736A103	QTS REALTY TRUST INC		9,720,062.61	10,225,616.10	205,954.00
747301109	QUAD/GRAPHICS INC		308,544.96	313,205.76	11,652.00
747316107	QUAKER CHEMICAL CORP		437,050.71	466,085.42	3,643.00
747525AJ2	QUALCOMM INC	4.650% 05/20/2035 DD 05/20/15	30,202.80	31,713.60	30,000.00
747525AF0	QUALCOMM INC	3.450% 05/20/2025 DD 05/20/15	84,971.10	86,489.20	85,000.00
747525103	QUALCOMM INC		18,406,946.66	20,396,450.80	312,829.00
747525AD5	QUALCOMM INC	2.250% 05/20/2020 DD 05/20/15	115,269.10	115,008.05	115,000.00
747525AK9	QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	144,968.45	154,951.35	145,000.00
FA6422317	QUALIPOLY CHEMICAL CORP		565,504.77	506,858.42	483,300.00
747545101	QUALITY CARE PROPERTIES INC		734,458.52	374,368.40	24,152.80
747582104	QUALITY SYSTEMS INC		102,203.70	97,178.50	7,390.00
74758T303	QUALYS INC		140,729.80	124,416.15	3,931.00
747619104	QUANEX BUILDING PRODUCTS CORP		430,627.85	447,148.10	22,027.00
74762E102	QUANTA SERVICES INC		832,192.14	1,152,454.65	33,069.00
74766D100	QUANTENNA COMMUNICATIONS INC		26,811.28	27,557.60	1,520.00
74819RAP1	QUEBECOR MEDIA INC	5.750% 01/15/2023 DD 12/15/12	1,127,162.50	1,141,250.00	1,100,000.00
AABZ0Q9N2	QUEENSLAND TREASURY CORP 144A	3.250% 07/21/2026	2,638,617.26	2,669,929.03	3,670,000.00
AABLDY6G0	QUEENSLAND TREASURY CORP 144A	4.750% 07/21/2025	2,922,374.54	2,919,426.08	3,580,000.00
AAB3MTT01	QUEENSLAND TREASURY CORP REGS	6.000% 07/21/2022	3,038,599.74	2,468,225.56	2,905,000.00
74834LAV2	QUEST DIAGNOSTICS INC	4.250% 04/01/2024 DD 03/17/14	1,019,040.00	1,042,980.00	1,000,000.00
74834LAP5	QUEST DIAGNOSTICS INC	4.750% 01/30/2020 DD 11/17/09	1,906,605.00	1,857,293.40	1,740,000.00
74834L100	QUEST DIAGNOSTICS INC		2,011,265.75	2,748,820.90	29,911.00
74834LAS9	QUEST DIAGNOSTICS INC	4.700% 04/01/2021 DD 03/24/11	138,961.67	134,165.00	125,000.00
74840LAA0	QUICKEN LOANS INC 144A	5.750% 05/01/2025 DD 05/06/15	834,976.59	821,762.50	845,000.00
748992153	QUICKSILVER INC		119,539.24	119,539.24	6,239.00
74838J101	QUIDEL CORP		105,890.82	101,894.94	4,757.00
748ESC9B8	QUICKSILVER INC / Q D11/08/13	10.000% 08/01/2020 DD 11/08/13	371,363.44	-	360,000.00
74874Q100	QUINSTREET INC		70,504.20	96,049.20	25,545.00
74876Y101	QUINTILES IMS HOLDINGS INC		2,014,712.95	2,257,696.35	29,687.00
74906P104	QUNAR CAYMAN ISLANDS LTD	ADR	512,507.11	364,573.00	12,100.00
74909E106	QUORUM HEALTH CORP		30,481.66	31,748.09	4,367.00
749119103	QUOTIENT TECHNOLOGY INC		114,008.70	99,641.75	9,269.00
747262AS2	QVC INC	4.850% 04/01/2024 DD 03/18/14	101,821.00	100,526.00	100,000.00
912920AM7	QWEST CORP	7.250% 10/15/2035 DD 10/13/95	124,276.25	118,370.00	125,000.00
74933V108	RA PHARMACEUTICALS INC		18,361.95	21,341.95	1,405.00
45332JAA0	RACKSPACE HOSTING INC 144A	8.625% 11/15/2024 DD 11/03/16	565,581.25	592,732.00	560,000.00
750236101	RADIAN GROUP INC		2,175,751.71	2,666,667.74	148,313.00
75025X100	RADIANT LOGISTICS INC		48,834.75	55,204.50	14,155.00
75040P405	RADIO ONE INC		10,199.75	10,756.10	3,709.00
750459109	RADISYS CORP		30,984.60	30,035.40	6,780.00
750469207	RADIUS HEALTH INC		240,631.20	173,416.80	4,560.00
750491102	RADNET INC		33,837.50	34,920.30	5,414.00
EAB0704T7	RAIFFEISEN BANK INTERNATIONAL		492,296.95	486,409.48	26,534.00
749227609	RAIT FINANCIAL TRUST		194,150.80	213,884.16	63,656.00
751021AE6	RAIT PREFERRED FUND 2A A2 144A	VAR RT 06/25/2045 DD 06/07/07	218,637.79	230,784.33	242,930.87
FJ6229598	RAKUTEN INC		2,158,735.90	1,814,964.69	184,800.00
751212101	RALPH LAUREN CORP		1,543,962.88	1,092,239.76	12,093.00
751212AA9	RALPH LAUREN CORP	2.125% 09/26/2018 DD 09/26/13	1,523,625.00	1,512,300.00	1,500,000.00

750917106	RAMBUS INC		809,541.40	826,957.35	60,055.00
751452202	RAMCO-GERSHENSON PROPERTIES TR		2,497,560.75	2,461,781.82	148,479.00
AA6041997	RAMSAY HEALTH CARE LTD		1,058,757.18	1,339,813.31	27,091.00
EXB01C3S0	RANDGOLD RESOURCES LTD		1,488,521.04	1,391,293.46	17,552.00
EN5228650	RANDSTAD HOLDING NV		9,679,160.46	11,251,908.10	207,022.00
75281A109	RANGE RESOURCES CORP		2,241,315.43	1,486,035.64	43,249.00
75281AAZ2	RANGE RESOURCES CORP 144A	5.000% 03/15/2023 DD 09/16/16	762,862.50	787,050.00	795,000.00
753422104	RAPID7 INC		33,315.92	35,073.94	2,882.00
754212108	RAVEN INDUSTRIES INC		318,312.10	321,501.60	12,758.00
754730109	RAYMOND JAMES FINANCIAL INC		1,249,910.57	1,851,587.10	26,730.00
75508B104	RAYONIER ADVANCED MATERIALS IN		219,763.20	239,939.20	15,520.00
754907103	RAYONIER INC		665,534.49	587,673.80	22,093.00
755111AF8	RAYTHEON CO	7.200% 08/15/2027 DD 08/12/97	26,183.00	33,484.00	25,000.00
755111507	RAYTHEON CO		4,935,488.61	8,900,134.00	62,677.00
75524B104	RBC BEARINGS INC		262,633.36	304,231.18	3,278.00
75524W108	RE/MAX HOLDINGS INC		580,937.15	687,064.00	12,269.00
AA6198573	REA GROUP LTD		269,102.22	275,105.26	6,879.00
755408101	READING INTERNATIONAL INC		142,155.31	156,587.80	9,433.00
NC8688169	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL K	55,933.20	77,209.67	107,000.00
NC8861048	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL K	68,616.06	95,897.97	129,000.00
NC8688177	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL L	77,396.42	107,874.52	154,000.00
NC8688144	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2017 06-2 CL H	136,596.06	159,184.86	214,000.00
NC8861071	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL H	164,806.89	193,170.87	259,000.00
NC8688136	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2017 06-2 CL G	234,606.30	239,345.44	321,000.00
NC8861097	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL L	199,834.65	288,800.70	389,000.00
NC8861063	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL F	585,979.36	581,291.11	778,000.00
NC8861030	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2018 07-1 CL M	335,103.44	690,565.12	956,627.47
NC8688128	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2017 06-2 CL F	484,272.48	479,502.90	642,000.00
NC8688359	REAL ESTATE ASSET LIQUIDITY TR	4.456% 12-APR-2018 06-2 CL M	254,088.34	415,962.66	622,329.57
NC8861055	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL J	150,517.23	192,790.40	259,000.00
NC8861089	REAL ESTATE ASSET LIQUIDITY TR	4.570% 12-APR-2017 07-1 CL G	187,080.88	193,425.81	259,000.00
NC8688151	REAL ESTATE TRUST LIQUIDITY TR	4.456% 12-NOV-2017 06-2 CL J	126,539.10	157,263.83	214,000.00
75601W104	REAL INDUSTRY INC		22,901.55	23,478.90	3,849.00
75605L708	REALNETWORKS INC		77,065.90	79,689.42	16,397.00
99AAA9553	REALOGY 7/16 TLB		204,487.50	204,868.41	204,487.50
75606DAA9	REALOGY GROUP LLC / REALO 144A	4.500% 04/15/2019 DD 04/07/14	360,000.00	370,800.00	360,000.00
75605Y106	REALOGY HOLDINGS CORP		1,003,347.98	633,266.76	24,612.00
75606N109	REALPAGE INC		226,128.45	234,330.00	7,811.00
756109AN4	REALTY INCOME CORP	3.250% 10/15/2022 DD 10/10/12	96,256.00	100,808.00	100,000.00
756109807	REALTY INCOME CORP	PFD 6.625% CUMULATIVE	650,000.00	653,900.00	26,000.00
756109104	REALTY INCOME CORP		2,536,776.42	3,127,946.64	54,418.00
756109AM6	REALTY INCOME CORP	2.000% 01/31/2018 DD 10/10/12	1,182,363.60	1,183,327.60	1,180,000.00
75615P103	REATA PHARMACEUTICALS INC		2,543,433.60	1,808,571.84	82,848.00
EXB24CGK6	RECKITT BENCKISER GROUP PLC		27,373,598.25	42,462,001.38	499,043.00
FJBQRRZ08	RECRUIT HOLDINGS CO LTD		2,462,563.44	2,834,869.55	70,500.00
EEBD6FXN0	RED ELECTRICA CORP SA		1,264,905.40	1,437,112.80	76,012.00
756577102	RED HAT INC		2,109,141.68	2,664,073.40	38,222.00
756764106	RED LION HOTELS CORP		92,023.50	82,623.25	9,895.00
75689M101	RED ROBIN GOURMET BURGERS INC		3,351,813.45	3,611,122.80	64,027.00
75700L108	RED ROCK RESORTS INC		98,981.19	100,806.93	4,347.00
758075402	REDWOOD TRUST INC		798,977.48	801,612.63	52,703.00
758750103	REGAL BELOIT CORP		646,546.95	740,490.25	10,693.00
758766109	REGAL ENTERTAINMENT GROUP		136,703.05	225,467.00	10,945.00
758849103	REGENCY CENTERS CORP		5,271,415.08	5,543,993.70	80,406.00
758849707	REGENCY CENTERS CORP	PFD 6.625% CUMULATIVE	301,925.00	303,132.70	12,077.00
75884RAT0	REGENCY CENTERS LP	3.750% 06/15/2024 DD 05/16/14	100,496.00	101,111.00	100,000.00
75886AAF5	REGENCY ENERGY PARTNERS LP / R	6.500% 07/15/2021 DD 05/26/11	80,371.50	77,458.50	75,000.00
75886AAK4	REGENCY ENERGY PARTNERS LP / R	5.750% 09/01/2020 DD 09/11/13	110,687.00	108,133.00	100,000.00
75886AAG3	REGENCY ENERGY PARTNERS LP / R	5.500% 04/15/2023 DD 10/02/12	218,400.00	216,825.00	210,000.00
75886F107	REGENERON PHARMACEUTICALS INC		2,970,539.21	6,012,200.02	16,378.00
75901B107	REGENXBIO INC		300,686.10	260,033.90	14,018.00
75902K106	REGIONAL MANAGEMENT CORP		164,385.52	179,702.64	6,838.00
75915QAC2	REGIONALCARE HOSPITAL PAR 144A	8.250% 05/01/2023 DD 04/29/16	498,476.40	493,762.50	495,000.00
7591EP100	REGIONS FINANCIAL CORP		1,985,148.17	3,845,866.48	267,818.00
758932107	REGIS CORP		365,340.24	373,047.84	25,692.00
75915K101	REGULUS THERAPEUTICS INC		15,760.25	12,894.75	5,731.00
759351AL3	REINSURANCE GROUP OF AMERICA I	4.700% 09/15/2023 DD 09/24/13	102,228.00	106,035.00	100,000.00
759351604	REINSURANCE GROUP OF AMERICA I		979,381.23	1,700,466.62	13,514.00
75936P105	REIS INC		62,084.00	62,789.50	2,822.00
EXB16CYP5	RELIANCE INDUSTRIES LTD	GDR	10,663,077.81	11,143,428.45	353,199.00
759509102	RELIANCE STEEL & ALUMINUM CO		978,578.87	1,255,300.28	15,782.00
EN4148818	RELX NV		8,332,810.29	9,626,834.02	570,802.00
EXB2B0DG6	RELX PLC		7,996,923.91	9,529,312.68	532,228.00
KS6290685	REMGR0 LTD		2,489,406.99	2,084,012.84	127,769.00
EF4741718	REMY COINTREAU SA		380,490.63	421,895.51	4,937.00
G7496G103	RENAISSANCERE HOLDINGS LTD		897,190.71	1,297,359.28	9,524.00
75970E107	RENASANT CORP		1,121,017.56	1,191,575.06	28,223.00
EF4712792	RENAULT SA		2,525,601.55	3,407,169.73	38,224.00
75972A301	RENEWABLE ENERGY GROUP INC		239,628.00	244,672.80	25,224.00
76009N100	RENT-A-CENTER INC/TX		413,742.52	403,695.00	35,884.00
759916109	REPLIGEN CORP		160,844.80	150,401.60	4,880.00
EE5669358	REPSOL SA		4,180,533.22	3,040,042.89	214,772.00
EEBYXSFG1	REPSOL SA		79,351.77	79,738.83	214,772.00
760281204	REPUBLIC BANCORP INC/KY		240,634.24	264,443.52	6,688.00
760416107	REPUBLIC FIRST BANCORP INC		173,003.93	251,401.80	30,108.00
05477LAA4	REPUBLIC OF AZERBAIJAN IN 144A	4.750% 03/18/2024 DD 03/18/14	1,268,312.50	1,239,632.50	1,249,000.00
465410BS6	REPUBLIC OF ITALY GOVERNMENT I	5.375% 06/12/2017 DD 06/12/07	5,188,800.00	4,774,918.00	4,700,000.00
857524AC6	REPUBLIC OF POLAND GOVERNMENT	4.000% 01/22/2024 DD 01/22/14	52,572.82	54,206.28	53,000.00
731011AR3	REPUBLIC OF POLAND GOVERNMENT	6.375% 07/15/2019 DD 07/15/09	125,490.00	111,100.00	100,000.00
731011AT9	REPUBLIC OF POLAND GOVERNMENT	3.000% 03/17/2023 DD 09/17/12	233,425.33	242,060.00	247,000.00
857524AA0	REPUBLIC OF POLAND GOVERNMENT	5.125% 04/21/2021 DD 04/21/11	350,920.00	338,188.30	310,000.00
731011AU6	REPUBLIC OF POLAND GOVERNMENT	3.250% 04/06/2026 DD 04/06/16	481,957.77	464,170.52	484,000.00
857524AB8	REPUBLIC OF POLAND GOVERNMENT	5.000% 03/23/2022 DD 11/03/11	1,161,257.82	1,116,583.75	1,025,000.00

EGB9275T4	REPUBLIC OF POLAND GOVERNMENT	4.000% 10/25/2023	1,725,536.49	1,340,392.40	5,380,000.00
EGBN895K7	REPUBLIC OF POLAND GOVERNMENT	3.250% 07/25/2025	2,692,343.85	2,362,663.68	10,050,000.00
836205AU8	REPUBLIC OF SOUTH AFRICA GOVER	4.300% 10/12/2028 DD 10/12/16	65,626.50	62,142.50	67,000.00
836205AT1	REPUBLIC OF SOUTH AFRICA GOVER	4.875% 04/14/2026 DD 04/14/16	254,786.25	241,785.00	243,000.00
836205AR5	REPUBLIC OF SOUTH AFRICA GOVER	5.875% 09/16/2025 DD 09/16/13	2,456,944.78	2,621,496.15	2,457,000.00
KSB5V9VG8	REPUBLIC OF SOUTH AFRICA GOVER	6.500% 02/28/2041	6,571,496.65	3,973,362.19	76,370,000.00
KSB1W31D3	REPUBLIC OF SOUTH AFRICA GOVER	6.750% 03/31/2021	2,931,408.21	1,647,554.80	23,830,000.00
KSB8S1C45	REPUBLIC OF SOUTH AFRICA GOVER	8.750% 02/28/2048	4,206,313.98	3,691,906.04	55,285,000.00
86886PAA0	REPUBLIC OF SURINAME 144A	9.250% 10/26/2026 DD 10/26/16	316,000.00	307,626.00	316,000.00
760759100	REPUBLIC SERVICES INC		1,792,080.19	2,840,633.60	49,792.00
761152107	RESMED INC		1,094,621.17	1,826,814.05	29,441.00
76116FAC1	RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	7,344,757.10	7,648,392.20	11,810,000.00
FJ6421559	RESONA HOLDINGS INC		1,857,676.53	2,195,793.78	427,200.00
76120W708	RESOURCE CAPITAL CORP		198,462.79	174,571.81	20,957.00
76122Q105	RESOURCES CONNECTION INC		417,732.75	474,416.25	24,645.00
NCBTF8CF5	RESTAURANT BRANDS INTL INC		1,817,926.47	2,060,248.16	43,204.00
761283100	RESTORATION HARDWARE HOLDINGS		922,831.91	820,948.70	26,741.00
76131N101	RETAIL OPPORTUNITY INVESTMENTS		650,594.54	687,696.98	32,546.00
76131V202	RETAIL PROPERTIES OF AMERICA I		706,187.79	757,194.69	49,393.00
76131V608	RETAIL PROPERTIES OF AMERICA I	PFD 7.000% CUMULATIVE	736,750.00	729,677.20	29,470.00
76132B106	RETAILMENOT INC		253,526.50	248,189.10	26,687.00
761299106	RETROPHIN INC		502,602.40	473,817.90	25,030.00
761330109	REVANCE THERAPEUTICS INC		53,280.00	61,272.00	2,960.00
761519BD8	REVLON CONSUMER PRODUCTS CORP	VAR RT 02/15/2021 DD 08/15/13	599,550.00	613,050.00	610,000.00
761519BF3	REVLON CONSUMER PRODUCTS CORP	6.250% 08/01/2024 DD 08/04/16	798,837.50	799,500.00	780,000.00
761525609	REVLON INC		180,545.75	181,167.25	6,215.00
761624105	REX AMERICAN RESOURCES CORP		339,517.20	386,705.00	3,916.00
EFB1VP0K5	REXEL SA		1,097,164.68	988,075.73	59,916.00
76169C100	REXFORD INDUSTRIAL REALTY INC		691,730.28	728,815.32	31,428.00
76169B102	REXNORD CORP		468,802.81	440,050.17	22,463.00
761713AY2	REYNOLDS AMERICAN INC	4.850% 09/15/2023 DD 09/17/13	104,065.00	108,605.00	100,000.00
761713BG0	REYNOLDS AMERICAN INC	4.450% 06/12/2025 DD 06/12/15	121,362.00	126,697.20	120,000.00
761713BA3	REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15	354,000.10	344,592.00	300,000.00
761713BV7	REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	1,858,425.00	2,002,875.00	1,500,000.00
761713106	REYNOLDS AMERICAN INC		6,093,663.74	9,848,189.40	175,735.00
761713BE5	REYNOLDS AMERICAN INC	3.250% 06/12/2020 DD 06/12/15	163,744.74	165,994.92	162,000.00
76173FAQ0	REYNOLDS GROUP 11/13 (USD) TL		938,875.00	949,613.38	940,000.00
76173FAS6	REYNOLDS GROUP 8/16 (USD) TL		315,116.88	319,382.59	315,511.27
749571AB1	RHP HOTEL PROPERTIES LP / RHP	5.000% 04/15/2021 DD 10/15/13	717,226.93	725,725.00	715,000.00
762760106	RICE ENERGY INC		1,758,562.87	1,882,621.65	88,179.00
762819100	RICE MIDSTREAM PARTNERS LP		1,488,663.73	2,438,630.96	99,212.00
EMBC9ZH88	RICHTER GEDEON NYRT		722,786.20	1,091,994.51	51,493.00
FHBD9CFSP6	RICI HEALTHCARE HOLDINGS LTD		1,216,892.77	922,721.73	3,650,000.00
FJ6738226	RICOH CO LTD		1,161,387.64	1,142,720.49	134,900.00
766559603	RIGEL PHARMACEUTICALS INC		63,572.77	56,246.54	23,633.00
76658B100	RIGHTSIDE GROUP LTD		64,229.20	67,152.40	8,120.00
766582100	RIGNET INC		139,040.85	189,899.45	8,203.00
76680V108	RING ENERGY INC		304,091.47	321,411.57	24,743.00
76680R206	RINGCENTRAL INC		192,738.00	174,523.20	8,472.00
FJ6740586	RINNAI CORP		369,046.91	396,167.54	4,900.00
767201A55	RIO TINTO FINANCE USA LTD	3.750% 06/15/2025 DD 06/16/15	102,491.00	102,981.00	100,000.00
76720AAC0	RIO TINTO FINANCE USA PLC	3.500% 03/22/2022 DD 03/22/12	12,401.35	13,447.59	13,000.00
76720AAF3	RIO TINTO FINANCE USA PLC	2.875% 08/21/2022 DD 08/21/12	43,890.79	47,195.05	47,000.00
AA6220104	RIO TINTO LTD		4,366,222.69	3,484,157.11	80,329.00
EX0718877	RIO TINTO PLC		10,509,428.95	9,188,870.65	235,443.00
NC2229614	RIOCAN REIT	TRUST UNIT	725,610.51	651,407.87	32,804.00
767754104	RITE AID CORP		1,579,083.25	1,793,732.64	217,686.00
76882AAB6	RIVERS PITTSBURGH BORROWE 144A	6.125% 08/15/2021 DD 07/25/16	996,337.50	996,937.50	975,000.00
749607107	RLI CORP		578,615.40	579,533.40	9,180.00
74965L101	RLJ LODGING TRUST		2,207,942.71	2,444,910.17	99,833.00
74967R106	RMR GROUP INC/THE		39,518.20	39,618.50	1,003.00
76973Q105	ROADRUNNER TRANSPORTATION SYST		214,200.61	220,569.31	21,229.00
999178783	ROBECO RIVER ROAD FUND LTD		357,752.00	335,700.48	357.75
770323103	ROBERT HALF INTERNATIONAL INC		960,210.54	1,410,863.94	28,923.00
FPBFTCYP5	ROBINSONS RETAIL HOLDINGS INC		2,840,075.89	2,441,269.79	1,634,500.00
ES7110384	ROCHE HOLDING AG		55,815,528.62	63,054,087.28	275,516.00
771196BE1	ROCHE HOLDINGS INC 144A	3.350% 09/30/2024 DD 09/29/14	2,436,072.00	2,456,712.00	2,400,000.00
999E50693	ROCK CREEK ABSOLUTE RETURN FD		2,347,645.84	2,635,333.38	2,642,171.32
77340RAD9	ROCKIES EXPRESS PIPELINE 144A	7.500% 07/15/2038 DD 06/27/08	2,085,000.00	2,050,000.00	2,000,000.00
773903109	ROCKWELL AUTOMATION INC		2,498,133.68	3,685,248.00	27,420.00
774341101	ROCKWELL COLLINS INC		1,844,041.22	2,551,271.04	27,504.00
774374102	ROCKWELL MEDICAL INC		60,733.20	61,674.80	9,416.00
775109BB6	ROGERS COMMUNICATIONS INC	5.000% 03/15/2044 DD 03/10/14	209,795.10	224,637.00	210,000.00
NC2169059	ROGERS COMMUNICATIONS INC	CL B	5,142,659.82	4,927,165.56	127,584.00
775133101	ROGERS CORP		642,357.27	696,589.89	9,069.00
FJ6747201	ROHM CO LTD		734,156.50	934,762.32	16,200.00
775711104	ROLLINS INC		571,513.74	847,438.86	25,087.00
EXB63H842	ROLLS-ROYCE HOLDINGS PLC		3,886,861.03	2,937,624.38	355,897.00
77586RAC4	ROMANIAN GOVERNMENT INTER 144A	6.125% 01/22/2044 DD 01/22/14	118,680.00	107,387.00	92,000.00
77586RAA8	ROMANIAN GOVERNMENT INTER 144A	6.750% 02/07/2022 DD 02/07/12	305,983.50	292,607.35	257,000.00
776696106	ROPER TECHNOLOGIES INC		2,580,174.00	3,857,312.52	21,069.00
776743AD8	ROPER TECHNOLOGIES INC	3.800% 12/15/2026 DD 12/19/16	99,794.00	100,771.00	100,000.00
777780107	ROSETTA STONE INC		41,962.55	47,267.55	5,305.00
EXB17FSC3	ROSNEFT OIL CO PJSC	GDR	3,690,831.23	3,478,514.00	535,156.00
778296AA1	ROSS STORES INC	3.375% 09/15/2024 DD 09/18/14	102,649.00	100,764.00	100,000.00
778296103	ROSS STORES INC		3,200,744.03	5,448,867.20	83,062.00
779382AU4	ROWAN COS INC	7.375% 06/15/2025 DD 12/19/16	827,656.25	826,200.00	810,000.00
779382AQ3	ROWAN COS INC	5.400% 12/01/2042 DD 12/11/12	1,258,150.00	943,750.00	1,250,000.00
G7665A101	ROWAN COS PLC		668,837.55	432,297.65	22,885.00
78012KCB1	ROYAL BANK OF CANADA	2.150% 03/06/2020 DD 03/06/15	125,586.25	124,331.25	125,000.00
78012KJ21	ROYAL BANK OF CANADA	2.000% 12/10/2018 DD 12/10/15	225,283.50	225,618.75	225,000.00
78008KN33	ROYAL BANK OF CANADA	VAR RT 03/31/2021 DD 03/31/11	427,125.00	412,250.00	425,000.00
780082AC7	ROYAL BANK OF CANADA	2.100% 10/14/2020 DD 10/14/15	1,806,297.56	1,770,904.20	1,780,000.00

NC2754389	ROYAL BANK OF CANADA		15,730,464.00	19,240,615.47	283,951.00
EXB7T7729	ROYAL BANK OF SCOTLAND GROUP P		2,832,973.28	1,972,858.89	710,871.00
V7780T103	ROYAL CARIBBEAN CRUISES LTD		1,692,182.41	2,917,916.68	35,567.00
EXB03MM48	ROYAL DUTCH SHELL PLC	B SHS	25,247,967.81	27,983,196.29	962,045.00
EXB03MLX5	ROYAL DUTCH SHELL PLC	A SHS	24,104,382.46	23,319,027.25	841,555.00
7802B7108	ROYAL GOLD INC		1,031,724.20	940,557.45	14,847.00
EXBDVZYZ8	ROYAL MAIL PLC		1,340,793.11	1,089,787.47	190,858.00
749660106	RPC INC		106,846.72	168,305.76	8,496.00
749685103	RPM INTERNATIONAL INC		931,562.65	1,485,761.83	27,601.00
74972G103	RPX CORP		365,034.20	370,872.00	34,340.00
257867200	RR DONNELLEY & SONS CO		238,969.63	163,102.08	9,994.00
EXBKMKR6	RSA INSURANCE GROUP PLC		1,282,643.47	1,345,223.31	185,781.00
74977XAB7	RSI HOME PRODUCTS INC 144A	6.500% 03/15/2023 DD 03/16/15	910,000.00	950,950.00	910,000.00
74978Q105	RSP PERMIAN INC		2,779,431.72	3,018,944.58	67,659.00
74978QAD7	RSP PERMIAN INC 144A	5.250% 01/15/2025 DD 12/27/16	405,000.00	407,025.00	405,000.00
74975N105	RTI SURGICAL INC		111,924.40	129,912.25	39,973.00
EB4061496	RTL GROUP SA		162,544.18	140,900.45	1,931.00
EDB1BK205	RTL GROUP SA		1,864,796.87	1,505,595.32	20,471.00
78112V102	RUBICON PROJECT INC/THE		142,321.68	131,838.56	17,768.00
781182100	RUBY TUESDAY INC		129,691.42	133,408.69	41,303.00
781270103	RUDOLPH TECHNOLOGIES INC		407,947.60	483,531.80	20,708.00
781846308	RUSH ENTERPRISES INC		115,621.40	132,586.65	4,295.00
781846209	RUSH ENTERPRISES INC		562,360.48	649,739.20	20,368.00
NAB1XFLV9	RUSSIAN AGRICULTURAL BANK REGS	6.299% 05/15/2017	1,236,262.50	1,229,599.44	1,215,000.00
IRBF5S845	RUSSIAN FEDERAL BOND - OFZ	7.000% 08/16/2023	539,515.51	553,498.42	36,000,000.00
IRB7ZRZ18	RUSSIAN FEDERAL BOND - OFZ	7.600% 07/20/2022	522,135.09	560,091.72	35,000,000.00
IRB87PXW5	RUSSIAN FEDERAL BOND - OFZ	8.150% 02/03/2027	926,578.53	990,394.27	60,700,000.00
NAB65ZYL3	RUSSIAN FOREIGN BOND - EU REGS	5.000% 04/29/2020	1,072,900.00	1,061,150.00	1,000,000.00
NABCRXGH0	RUSSIAN FOREIGN BOND - EU REGS	4.875% 09/16/2023	3,997,333.91	4,002,996.00	3,800,000.00
NA5485746	RUSSIAN FOREIGN BOND - EU REGS	12.750% 06/24/2028	1,023,472.58	889,814.88	524,000.00
783332109	RUTH'S HOSPITALITY GROUP INC		77,397.60	84,308.10	4,607.00
ED4768963	RWE AG		2,591,080.53	1,203,156.29	96,547.00
783549108	RYDER SYSTEM INC		865,458.60	987,818.80	13,270.00
78355HJU4	RYDER SYSTEM INC	2.350% 02/26/2019 DD 02/26/13	95,365.75	95,558.60	95,000.00
783754104	RYERSON HOLDING CORP		110,350.80	116,919.30	8,758.00
AN6161524	RYMAN HEALTHCARE LTD		278,971.97	263,516.49	46,598.00
78377T107	RYMAN HOSPITALITY PROPERTIES I		345,219.42	395,639.79	6,279.00
FJ6758455	RYOHIN KEIKAKU CO LTD		854,817.37	785,699.00	4,000.00
78409V104	S&P GLOBAL INC		14,499,416.43	17,409,112.90	161,885.00
78409VAK0	S&P GLOBAL INC	4.400% 02/15/2026 DD 08/18/15	49,916.50	52,893.00	50,000.00
783859101	S&T BANCORP INC		804,387.64	921,187.84	23,596.00
78573L106	SABRA HEALTH CARE REIT INC		848,405.24	949,498.44	38,882.00
78573M104	SABRE CORP		1,091,879.00	1,095,554.50	43,910.00
786449207	SAFEGUARD SCIENTIFICS INC		172,492.45	187,856.15	13,967.00
78648T100	SAFETY INSURANCE GROUP INC		705,313.95	732,651.70	9,941.00
786514BA6	SAFWAY INC	7.250% 02/01/2031 DD 01/31/01	979,521.00	988,102.50	1,015,000.00
EFB058T20	SAFRAN SA		8,212,777.33	9,603,056.79	133,069.00
786598300	SAGA COMMUNICATIONS INC		122,905.70	127,862.60	2,542.00
EXB8C3BL7	SAGE GROUP PLC/THE		1,539,326.34	1,766,998.84	218,323.00
78667J108	SAGE THERAPEUTICS INC		225,030.96	222,417.36	4,356.00
78709Y105	SAIA INC		714,450.38	768,872.25	17,415.00
EI4768764	SAIPEM SPA		864,569.22	788,022.57	1,396,482.00
794093104	SALEM MEDIA GROUP INC		47,828.55	48,606.25	7,777.00
79466L302	SALESFORCE.COM INC		6,493,255.22	9,322,129.74	136,169.00
79546E104	SALLY SALLY HOLDINGS INC		854,647.33	893,999.96	33,838.00
79546VAL0	SALLY HOLDINGS LLC / SALLY CAP	5.625% 12/01/2025 DD 12/03/15	731,218.75	748,800.00	720,000.00
79548CAR7	SALOMON BROS COML 00-C3 CL X	VAR RT 12/18/2033 DD 12/01/00	24,995.47	1,796.38	384,084.45
99VVAXDU7	SAMLYN ONSHORE FUND LP		15,000,000.00	15,922,590.00	15,000,000.00
SF5226037	SAMPO OYJ		2,961,599.50	3,752,273.24	83,529.00
FK6771729	SAMSUNG ELECTRONICS CO LTD		32,718,847.67	38,137,724.46	25,562.00
NAB01D630	SAMSUNG ELECTRONICS CO LTD	GDR	5,623,921.01	14,066,010.00	18,830.00
FKB12C0T5	SAMSUNG LIFE INSURANCE CO LTD		3,429,384.79	3,368,015.59	36,159.00
FK6771646	SAMSUNG SDI CO LTD		1,339,833.66	1,075,741.47	11,920.00
797440BR4	SAN DIEGO GAS & ELECTRIC CO	3.600% 09/01/2023 DD 09/09/13	102,334.00	104,683.00	100,000.00
797440BN3	SAN DIEGO GAS & ELECTRIC CO	3.000% 08/15/2021 DD 08/18/11	3,082,875.00	3,086,490.00	3,000,000.00
79970Y105	SANCHEZ ENERGY CORP		204,625.26	258,790.77	28,659.00
800013104	SANDERSON FARMS INC		1,119,810.72	1,302,208.32	13,818.00
FHB5B23W5	SANDS CHINA LTD		1,733,555.04	2,128,105.35	489,600.00
SSB1VQ251	SANDVIK AB		2,557,544.50	2,692,439.05	217,034.00
800363103	SANDY SPRING BANCORP INC		570,809.03	650,517.33	16,267.00
800677106	SANGAMO THERAPEUTICS INC		40,488.00	30,872.10	10,122.00
FJ6775434	SANKYO CO LTD		283,620.57	220,088.32	6,800.00
801056102	SANMINA CORP		1,603,636.80	1,859,914.20	50,748.00
EF5671732	SANOFI		35,504,870.25	36,422,974.54	449,055.00
80168NEP0	SANTA CLARA VLY CA TRANSPRTN A	5.876% 04/01/2032 DD 11/17/10	1,600,811.85	1,613,961.60	1,335,000.00
80280JDB4	SANTANDER BANK NA	2.000% 01/12/2018 DD 01/12/15	200,410.00	199,916.00	200,000.00
80283M101	SANTANDER CONSUMER USA HOLDING		381,432.59	266,247.00	19,722.00
80284RAB5	SANTANDER DRIVE AUTO RECEI 3 A2	1.340% 11/15/2019 DD 10/12/16	674,975.23	675,155.25	675,000.00
80283WAE9	SANTANDER DRIVE AUTO RECEI 2 B	1.620% 02/15/2019 DD 04/23/14	45,317.33	45,273.30	45,266.05
80283DAF8	SANTANDER DRIVE AUTO RECEI 2 D	2.570% 03/15/2019 DD 03/13/13	935,478.52	931,937.50	925,000.00
80283GAE4	SANTANDER DRIVE AUTO RECEI 3 C	1.810% 04/15/2019 DD 05/15/13	187,403.82	187,335.35	187,037.96
80284AAE6	SANTANDER DRIVE AUTO RECEI 5 B	1.760% 09/16/2019 DD 11/25/14	352,697.76	352,679.81	352,271.18
80284QAE1	SANTANDER DRIVE AUTO RECEI 5 B	1.960% 05/15/2020 DD 10/21/15	999,846.60	1,002,280.00	1,000,000.00
80281CAF2	SANTANDER DRIVE AUTO RECEI 5 C	2.250% 06/17/2019 DD 11/20/13	131,303.17	131,251.90	130,822.80
80283LAK9	SANTANDER UK PLC	2.500% 03/14/2019 DD 03/14/16	2,363,910.53	2,378,811.60	2,365,000.00
80283LAM5	SANTANDER UK PLC	3.050% 08/23/2018 DD 08/23/13	1,089,451.80	1,107,211.10	1,090,000.00
FJ6776606	SANTEN PHARMACEUTICAL CO LTD		921,172.27	963,673.03	78,600.00
AA6776709	SANTOS LTD		1,988,202.75	901,331.32	309,642.00
ED4846280	SAP SE		25,175,691.14	32,697,344.00	374,352.00
N7716A151	SAPIENS INTERNATIONAL CORP NV		52,001.64	50,419.44	3,516.00
KS6777004	SAPPI LTD		673,328.02	1,014,938.58	154,300.00
NC2112224	SAPUTO INC		1,093,079.83	1,635,438.00	46,163.00
803607100	SAREPTA THERAPEUTICS INC		4,554,751.95	3,433,797.12	125,184.00

FM6243584	SATS LTD		252,267.80	252,118.09	75,100.00
80413TAC3	SAUDI GOVERNMENT INTERNAT 144A	4.500% 10/26/2046 DD 10/26/16	784,120.00	766,264.00	800,000.00
804395101	SAUL CENTERS INC		123,782.58	130,688.82	1,962.00
78388J106	SBA COMMUNICATIONS CORP		1,684,777.23	2,712,743.46	26,271.00
EXB5SC095	SBERBANK OF RUSSIA PJSC	ADR	4,795,348.15	4,444,047.63	383,935.00
FJ6309465	SBI HOLDINGS INC/JAPAN		337,559.72	421,742.71	33,080.00
ENB156T51	SBM OFFSHORE NV		5,084,165.53	5,183,073.29	329,469.00
80589M102	SCANA CORP		1,497,274.63	2,018,277.76	27,542.00
806037107	SCANSOURCE INC		624,888.00	700,395.30	17,358.00
AABLZH0Z7	SCENTRE GROUP		3,114,311.88	3,381,138.72	1,006,344.00
78410FAA4	SCF EQUIPMENT TRUST 1A A 144A	3.620% 11/20/2021 DD 06/23/16	727,575.83	722,180.51	724,293.87
78408XAG6	SCG TRUST 2013-SRP SRP1 D 144A	VAR RT 11/15/2026 DD 12/20/13	2,739,344.39	2,728,801.72	2,846,000.00
EDBZ1DNL8	SCHAEFFLER AG		490,915.33	450,887.51	30,415.00
SN4790531	SCHIBSTED ASA		319,644.14	202,525.65	8,800.00
SNBWWFKQ2	SCHIBSTED ASA		539,642.12	366,204.10	17,225.00
ESB11TCY9	SCHINDLER HOLDING AG		1,306,191.61	1,622,381.66	9,181.00
ESB11VWH7	SCHINDLER HOLDING AG		540,951.42	667,945.49	3,816.00
806857108	SCHLUMBERGER LTD		35,345,151.93	39,347,952.65	468,707.00
806882106	SCHNITZER STEEL INDUSTRIES INC		487,242.00	463,782.20	18,046.00
807066105	SCHOLASTIC CORP		835,211.41	887,540.61	18,689.00
EX0240542	SCHRODERS PLC		898,238.65	933,973.17	25,212.00
808541106	SCHWEITZER-MAUDUIT INTERNATION		750,334.77	808,203.03	17,751.00
80862K104	SCICLONE PHARMACEUTICALS INC		75,400.00	78,300.00	7,250.00
808625107	SCIENCE APPLICATIONS INTERNATI		485,922.37	518,382.40	6,113.00
80874P109	SCIENTIFIC GAMES CORP		107,393.00	105,140.00	7,510.00
EFB1LB9P7	SCOR SE		1,153,800.45	1,352,928.81	39,071.00
Y7546A122	SCORPIO BULKERS INC		209,358.00	195,788.50	38,770.00
Y7542C106	SCORPIO TANKERS INC		483,661.40	511,912.65	113,005.00
810186106	SCOTTS MIRACLE-GRO CO/THE		699,870.27	1,079,046.15	11,293.00
811065101	SCRIPPS NETWORKS INTERACTIVE I		974,106.42	1,246,262.94	17,462.00
811543107	SEABOARD CORP		690,940.00	707,406.21	179.00
811707801	SEACOAST BANKING CORP OF FLORI		385,228.80	451,788.80	20,480.00
811904101	SEACOR HOLDINGS INC		628,576.90	785,363.04	11,018.00
G7945E105	SEADRILL LTD		611,479.44	891,087.56	261,316.00
81180WAH4	SEAGATE HDD CAYMAN	4.750% 06/01/2023 DD 05/22/13	144,135.00	148,687.50	150,000.00
81180WAR2	SEAGATE HDD CAYMAN	4.875% 06/01/2027 DD 05/14/15	2,032,521.25	2,140,445.00	2,375,000.00
81211K100	SEALED AIR CORP		12,712,173.82	18,164,790.90	400,635.00
812350106	SEARS HOLDINGS CORP		80,678.60	61,434.77	6,613.00
812362101	SEARS HOMETOWN AND OUTLET STOR		55,248.92	36,956.10	7,863.00
812578102	SEATTLE GENETICS INC		865,303.99	1,076,666.31	20,403.00
81282V100	SEAWORLD ENTERTAINMENT INC		165,453.70	183,053.10	9,670.00
EF4792133	SEB SA		503,191.54	510,468.68	3,759.00
FJ6791597	SECOM CO LTD		2,478,168.83	3,056,129.04	41,700.00
81374A105	SECUREWORKS CORP		39,768.84	33,909.18	3,202.00
SS5554042	SECURITAS AB		643,089.02	820,896.57	52,005.00
81376LAB5	SECURITIZED EQUIPMEN 1A B 144A	6.850% 06/13/2023 DD 04/05/16	2,303,943.09	2,318,976.00	2,304,000.00
AAB0767Y4	SEEK LTD		690,512.91	664,890.29	61,709.00
FJB02RK08	SEGA SAMMY HOLDINGS INC		536,547.52	390,635.76	26,200.00
EXB5ZN1N1	SEGRO PLC		911,025.80	1,013,950.65	179,127.00
784117103	SEI INVESTMENTS CO		798,051.38	1,335,336.08	27,053.00
FJBKY6H33	SEIBU HOLDINGS INC		639,361.52	564,276.61	31,400.00
FJ6616505	SEIKO EPSON CORP		935,106.00	1,175,590.55	55,400.00
FJ6793825	SEKISUI CHEMICAL CO LTD		676,205.28	1,155,461.09	72,300.00
FJ6793908	SEKISUI HOUSE LTD		1,541,679.97	2,038,325.61	122,200.00
ETB13C2G2	SELCEK ECZA DEPOSU TICARET VE		391,443.93	336,898.81	386,018.00
81616X103	SELECT COMFORT CORP		152,155.84	151,486.14	6,697.00
81618T100	SELECT INCOME REIT		1,075,731.90	1,104,213.60	43,818.00
81619Q105	SELECT MEDICAL HOLDINGS CORP		891,481.60	919,232.00	69,376.00
816212104	SELECTA BIOSCIENCES INC		31,278.47	23,032.45	1,343.00
816300107	SELECTIVE INSURANCE GROUP INC		1,596,366.15	1,690,616.55	39,271.00
FMB08X160	SEMBCORP INDUSTRIES LTD		504,678.27	276,773.72	140,300.00
81663A105	SEMGROUP CORP		14,414,914.04	12,926,676.75	309,621.00
816851AK5	SEMPRA ENERGY	9.800% 02/15/2019 DD 11/20/08	440,077.25	376,441.00	325,000.00
816851109	SEMPRA ENERGY		3,847,324.38	5,304,835.04	52,711.00
816850101	SEMTECH CORP		259,240.50	294,740.10	9,342.00
817070501	SENECA FOODS CORP		168,122.50	182,227.50	4,550.00
81721M109	SENIOR HOUSING PROPERTIES TRUS		1,101,399.89	1,009,764.06	53,342.00
81727U105	SENSEONICS HOLDINGS INC		10,211.60	11,128.56	4,168.00
81725T100	SENSI TECHNOLOGIES CORP		489,949.10	505,583.72	6,434.00
FK6292916	SEOHEE CONSTRUCTION CO LTD		255,108.56	268,042.43	230,421.00
81734P107	SEQUENTIAL BRANDS GROUP INC		1,054,209.10	829,193.04	177,178.00
817477AD4	SERBIA INTERNATIONAL BOND 144A	4.875% 02/25/2020 DD 02/25/13	246,645.00	246,892.86	243,000.00
NABGSH660	SERBIA INTERNATIONAL BOND REGS	5.875% 12/03/2018	311,962.50	308,498.02	295,000.00
NAB5N7JP5	SERBIA INTERNATIONAL BOND REGS	7.250% 09/28/2021	321,696.00	321,120.00	288,000.00
FA6156774	SERCOMM CORP		372,968.32	389,937.63	163,000.00
81750R102	SERES THERAPEUTICS INC		30,051.92	25,581.60	2,584.00
81752R100	SERITAGE GROWTH PROPERTIES		833,940.80	736,662.08	17,248.00
817565104	SERVICE CORP INTERNATIONAL/US		717,569.90	1,207,227.20	42,508.00
81761R109	SERVICEMASTER GLOBAL HOLDINGS		1,069,442.12	1,156,657.35	30,705.00
81762P102	SERVICENOW INC		5,738,343.53	9,164,560.86	123,279.00
81763U100	SERVICSOURCE INTERNATIONAL IN		125,829.30	121,137.36	21,327.00
81768T108	SERVISFIRST BANCSHARES INC		223,776.00	249,350.40	6,660.00
EFB00ZQ08	SES SA		1,851,339.96	1,603,630.91	72,659.00
78412FAP9	SESI LLC	7.125% 12/15/2021 DD 06/15/12	995,203.13	1,032,762.50	1,015,000.00
FJB0F55D1	SEVEN & I HOLDINGS CO LTD		4,967,797.80	5,516,856.18	144,500.00
FJB2NT8S0	SEVEN BANK LTD		219,844.87	268,379.14	93,440.00
NCBRK0MM4	SEVEN GENERATIONS ENERGY LTD		749,044.84	1,050,631.97	45,000.00
EXB1FH8J7	SEVERN TRENT PLC		1,311,361.67	1,245,849.94	45,376.00
EFBG3FC14	SFR GROUP SA		816,708.06	527,831.88	18,652.00
67054KAA7	SFR GROUP SA 144A	7.375% 05/01/2026 DD 04/11/16	903,359.42	917,375.00	895,000.00
784209AA6	SG MORTGAGE SECUR AHL1 A1 144A	VAR RT 08/25/2037 DD 10/25/07	0.42	869,701.83	4,296,308.97
ES4824771	SGS SA		1,982,900.40	2,167,103.85	1,063.00
819047101	SHAKE SHACK INC		83,814.08	81,314.88	2,272.00

FC6286205	SHANDONG AIRLINES CO LTD		630,812.90	605,672.75	283,396.00
FH6540477	SHANGHAI FUDAN-ZHANGJIANG BIO-		637,206.86	802,357.75	960,000.00
FH6771031	SHANGRI-LA ASIA LTD		253,122.94	147,707.71	140,000.00
FJ6800604	SHARP CORP/JAPAN		335,947.35	594,932.93	257,000.00
NC2801834	SHAW COMMUNICATIONS INC	CL B CONV	1,481,186.42	1,507,257.90	75,030.00
822582B04	SHELL INTERNATIONAL FINANCE BV	4.000% 05/10/2046 DD 05/10/16	38,729.20	38,250.40	40,000.00
822582BF8	SHELL INTERNATIONAL FINANCE BV	4.375% 05/11/2045 DD 05/11/15	81,792.80	81,038.40	80,000.00
822582B50	SHELL INTERNATIONAL FINANCE BV	1.875% 05/10/2021 DD 05/10/16	93,548.40	92,883.40	95,000.00
822582BD3	SHELL INTERNATIONAL FINANCE BV	3.250% 05/11/2025 DD 05/11/15	141,520.40	139,885.20	140,000.00
822582BE1	SHELL INTERNATIONAL FINANCE BV	4.125% 05/11/2035 DD 05/11/15	151,056.00	153,159.00	150,000.00
822582BA9	SHELL INTERNATIONAL FINANCE BV	2.000% 11/15/2018 DD 11/15/13	200,284.00	201,338.00	200,000.00
822582AJ1	SHELL INTERNATIONAL FINANCE BV	4.300% 09/22/2019 DD 09/22/09	275,995.00	265,210.00	250,000.00
822634101	SHELL MIDSTREAM PARTNERS LP		5,873,011.28	5,586,152.70	192,030.00
82312B106	SHENANDOAH TELECOMMUNICATIONS		178,208.55	182,555.10	6,687.00
FH6848748	SHENZHEN EXPRESSWAY CO LTD		461,939.92	824,351.39	964,000.00
FH6535261	SHENZHEN INVESTMENT LTD		2,639,168.97	2,920,206.63	7,280,000.00
824348106	SHERWIN-WILLIAMS CO/THE		2,559,237.10	4,564,817.64	16,986.00
FJ6804366	SHIMADZU CORP		604,674.69	750,323.68	47,000.00
FJ6804036	SHIMAMURA CO LTD		571,918.95	612,946.39	4,900.00
FJ6804820	SHIMANO INC		1,407,615.90	2,280,018.93	14,500.00
FJ6804408	SHIMIZU CORP		513,022.67	889,038.48	97,000.00
FJ6804580	SHIN-ETSU CHEMICAL CO LTD		17,383,719.56	24,588,607.10	316,300.00
FJ6730934	SHINSEI BANK LTD		523,438.44	613,366.50	365,000.00
FJ6804689	SHIONOGI & CO LTD		1,814,139.20	2,736,254.21	57,000.00
G81075106	SHIP FINANCE INTERNATIONAL LTD		574,221.00	615,681.00	41,460.00
82481LAB5	SHIRE ACQUISITIONS INVESTMENTS	2.400% 09/23/2021 DD 09/23/16	119,870.40	115,918.80	120,000.00
82481LAA7	SHIRE ACQUISITIONS INVESTMENTS	1.900% 09/23/2019 DD 09/23/16	1,778,584.95	1,757,429.60	1,780,000.00
EXB2QKY08	SHIRE PLC		9,118,752.28	9,877,954.10	170,669.00
FJ6805264	SHISEIDO CO LTD		7,587,332.90	7,515,784.95	296,300.00
FJ6805322	SHIZUOKA BANK LTD/THE		958,847.95	867,201.12	103,000.00
824889109	SHOE CARNIVAL INC		272,020.87	248,027.14	9,193.00
825107105	SHORE BANCSHARES INC		121,469.60	132,980.00	8,720.00
825211105	SHORETEL INC		269,388.20	271,285.30	37,942.00
FJ6805546	SHOWA SHELL SEKIYU KK		331,837.63	340,168.06	36,500.00
82568P304	SHUTTERFLY INC		250,898.25	250,548.74	4,993.00
825690100	SHUTTERSTOCK INC		135,953.60	130,252.32	2,741.00
78425V104	SI FINANCIAL GROUP INC		109,591.75	119,273.00	7,745.00
KSB98XZV0	SIBANYE GOLD LTD		392,497.59	417,937.04	225,100.00
ED5727976	SIEMENS AG		19,442,388.45	24,554,817.95	199,317.00
82620KAG8	SIEMENS FINANCIERINGSMAAT 144A	VAR RT 09/13/2019 DD 09/15/16	999,765.00	997,930.00	1,000,000.00
82620P102	SIERRA BANCORP		171,057.44	214,953.56	8,084.00
826565103	SIGMA DESIGNS INC		198,904.00	149,178.00	24,863.00
LFB1TYBK9	SIGMA FINANCE CORP	0.000% 03/09/2009	328.00	248.31	392,030.77
8265Q0XG2	SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	1,672.09	1,672.09	2,675,344.98
8265Q0WE8	SIGMA FINANCE INC 144A	VAR RT 03/12/2009 DD 03/12/07	5,574.51	-	8,919,221.53
8265Q0XC1	SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	7,803.81	-	6,243,048.65
8265Q0XD9	SIGMA FINANCE INC 144A	VAR RT 10/30/2008 DD 04/30/07	1,782.98	-	1,426,389.04
8265Q0XF4	SIGMA FINANCE INC 144A	VAR RT 11/14/2008 DD 05/14/07	2,229.82	-	3,567,703.66
82669G104	SIGNATURE BANK/NEW YORK NY		1,095,738.66	1,679,536.40	11,182.00
G81276104	SIGNET JEWELERS LTD		1,056,078.29	1,566,035.64	16,614.00
826700AA4	SIGNODE INDUSTRIAL GROUP 144A	6.375% 05/01/2022 DD 04/29/14	940,556.25	972,562.50	975,000.00
ES4808089	SIKA AG		1,342,415.82	2,079,346.68	432.00
827048109	SILGAN HOLDINGS INC		260,163.99	328,114.98	6,411.00
M84116108	SILICOM LTD		124,298.40	127,050.28	3,092.00
826919102	SILICON LABORATORIES INC		399,953.25	387,725.00	5,965.00
82735Q102	SILVER BAY REALTY TRUST CORP		624,756.69	596,660.54	34,811.00
82817Q103	SILVER SPRING NETWORKS INC		95,555.00	87,712.90	6,590.00
NCB058ZX5	SILVER WHEATON CORP		5,236,391.72	5,055,770.89	261,374.00
828359109	SILVERCREST ASSET MANAGEMENT G		13,624.00	13,781.20	1,048.00
82838YAB7	SILVERLEAF FINANCE XV A B 144A	3.800% 01/15/2027 DD 10/15/14	363,157.39	362,801.60	363,168.40
82839RAB1	SILVERLEAF FINANCE XV A B 144A	3.670% 03/16/2026 DD 10/30/13	80,053.80	79,684.93	79,776.68
82838UAB5	SILVERLEAF FINANCE XV D B 144A	4.450% 03/17/2025 DD 10/19/12	763,821.39	764,387.19	763,982.28
828730200	SIMMONS FIRST NATIONAL CORP		1,214,820.00	1,258,351.05	20,287.00
FKBYXZWS5	SIMMTECH CO LTD		262,146.42	264,784.85	26,540.00
828806109	SIMON PROPERTY GROUP INC		22,519,424.30	28,769,392.42	161,926.00
828807CZ8	SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16	73,947.00	73,719.75	75,000.00
828807C08	SIMON PROPERTY GROUP LP	2.200% 02/01/2019 DD 01/21/14	99,868.00	100,813.00	100,000.00
828807CF2	SIMON PROPERTY GROUP LP	4.375% 03/01/2021 DD 08/16/10	273,755.00	267,245.00	250,000.00
828807CD7	SIMON PROPERTY GROUP LP	5.650% 02/01/2020 DD 01/25/10	781,359.15	782,152.80	715,000.00
828807CS4	SIMON PROPERTY GROUP LP	3.375% 10/01/2024 DD 09/10/14	2,694,708.00	2,725,164.00	2,700,000.00
99VVB08X0	SIMPLY STORAE TERM LOAN		1,530,570.13	1,532,000.00	1,530,570.13
829073105	SIMPSON MANUFACTURING CO INC		282,925.66	262,412.50	5,998.00
G81477104	SINA CORP/CHINA		5,459,789.44	7,244,465.88	119,172.00
829226109	SINCLAIR BROADCAST GROUP INC		307,767.60	318,759.30	9,558.00
829259AR1	SINCLAIR TELEVISION GROUP 144A	5.625% 08/01/2024 DD 07/23/14	1,550,156.25	1,554,200.00	1,520,000.00
FH6807652	SINGAMAS CONTAINER HOLDINGS LT		770,150.34	428,821.83	3,958,000.00
FM6811737	SINGAPORE AIRLINES LTD		897,008.49	734,938.74	109,800.00
FM6303867	SINGAPORE EXCHANGE LTD		799,918.82	751,832.21	151,700.00
FMB012892	SINGAPORE PRESS HOLDINGS LTD		783,290.48	648,482.04	265,400.00
FM6043216	SINGAPORE TECHNOLOGIES ENGINEE		747,004.69	734,893.75	328,700.00
FMB02PY26	SINGAPORE TELECOMMUNICATIONS L		9,691,913.36	10,296,476.43	4,075,430.00
FH6810425	SINO LAND CO LTD		937,781.10	935,217.30	624,000.00
G8185TAA7	SINOCHEM OVERSEAS CAPITAL REGS	4.500% 11/12/2020 DD 11/12/10	46,182.00	44,978.43	43,000.00
82939CAD9	SINOPEC GROUP OVERSEAS DE 144A	3.500% 05/03/2026 DD 05/03/16	749,694.96	732,367.44	756,000.00
82939CAB3	SINOPEC GROUP OVERSEAS DE 144A	2.750% 05/03/2021 DD 05/03/16	754,601.40	746,663.40	756,000.00
82937JAB0	SINOPEC GROUP OVERSEAS DE 144A	3.900% 05/17/2022 DD 05/17/12	80,632.50	77,130.75	75,000.00
G82003AE7	SINOPEC GROUP OVERSEAS DE REGS	4.375% 04/10/2024 DD 04/10/14	150,565.74	142,364.92	137,000.00
G8200QAB2	SINOPEC GROUP OVERSEAS DE REGS	4.375% 10/17/2023 DD 10/17/13	238,528.57	227,306.25	217,000.00
FHB3ZVDV1	SINOPHARM GROUP CO LTD		3,694,908.10	5,142,890.31	1,248,000.00
FHB296ZH4	SINOTRUK HONG KONG LTD		399,519.06	494,288.13	693,000.00
P8696W104	SINOVAC BIOTECH LTD		800.72	725.70	123.00
82968B103	SIRIUS XM HOLDINGS INC		5,172,984.66	7,192,592.85	1,616,313.00
82982L103	SITEONE LANDSCAPE SUPPLY INC		58,991.85	58,520.05	1,685.00

83001A102	SIX FLAGS ENTERTAINMENT CORP		700,211.18	989,939.60	16,510.00
83006LAA1	SIXSIGMA NETWORKS MEXICO 144A	8.250% 11/07/2021 DD 11/07/14	23,730.00	22,560.00	24,000.00
FHB2NR3Y0	SJM HOLDINGS LTD		630,563.81	407,782.64	520,000.00
784305104	SJW GROUP		599,970.28	631,678.32	11,284.00
FK6450266	SK HYNIX INC		2,688,297.25	3,583,773.51	96,834.00
FK6199574	SK MATERIALS CO LTD		322,441.44	1,098,413.28	7,395.00
78440P108	SK TELECOM CO LTD	ADR	6,996,093.85	7,839,485.50	375,095.00
SS4813340	SKANDINAVISKA ENSKILDA BANKEN		2,354,790.57	3,036,709.55	288,721.00
SS7142093	SKANSKA AB		1,400,176.11	1,713,275.31	72,359.00
830566105	SKECHERS U.S.A. INC		909,972.57	665,577.24	27,078.00
SSB1Q3J35	SKF AB		1,640,900.41	1,565,731.50	84,869.00
ANB0C5VF6	SKY NETWORK TELEVISION LTD		8,239,086.35	8,570,455.03	2,701,300.00
EX0141195	SKY PLC		7,639,710.59	6,722,114.00	548,955.00
830879102	SKYWEST INC		1,244,245.95	1,265,070.15	34,707.00
83088M102	SKYWORKS SOLUTIONS INC		1,538,907.14	2,990,804.94	40,059.00
FH6228826	SKYWORTH DIGITAL HOLDINGS LTD		683,680.38	563,819.87	989,000.00
78440X101	SL GREEN REALTY CORP		4,895,795.17	6,998,601.15	65,073.00
LBB1Y4WK5	SLC AGRICOLA SA		1,547,598.72	1,490,258.40	335,200.00
999G29205	SLH PROXY SHORT EXPOSURE	LBIOPNTL8	(84,028.01)	(84,028.01)	(84,028.01)
78442P106	SLM CORP		692,713.33	1,107,498.98	100,499.00
78443CBK9	SLM PRIVATE CREDIT STUDENT A C	VAR RT 06/15/2033 DD 03/25/04	316,585.75	325,260.23	335,953.63
78443CCN2	SLM PRIVATE CREDIT STUDENT A C	VAR RT 06/15/2039 DD 04/06/06	1,028,856.15	974,827.50	1,116,180.61
78443CBX1	SLM PRIVATE CREDIT STUDENT A C	VAR RT 12/15/2038 DD 04/28/05	1,366,319.40	1,451,798.80	1,535,190.34
78443CBQ6	SLM PRIVATE CREDIT STUDENT B B	VAR RT 09/15/2033 DD 05/26/04	869,376.78	996,445.40	1,068,769.00
78443CCD4	SLM PRIVATE CREDIT STUDENT B C	VAR RT 06/15/2039 DD 10/27/05	546,262.63	554,402.04	593,527.36
78443CBR4	SLM PRIVATE CREDIT STUDENT B C	VAR RT 09/15/2033 DD 05/26/04	776,691.51	782,555.56	829,496.79
NAB9NCYN4	SLOVENIA GOVERNMENT INTER REGS	5.850% 05/10/2023	5,082,750.00	5,068,917.00	4,500,000.00
78454L100	SM ENERGY CO		949,944.17	593,193.92	17,204.00
78454LAK6	SM ENERGY CO	6.125% 11/15/2022 DD 05/15/15	959,800.00	1,047,937.50	1,035,000.00
83190B101	SMART & FINAL STORES INC		96,354.05	100,265.10	7,111.00
NCB222BK8	SMART REIT	VARIABLE VTG UNIT	177,803.39	178,178.29	7,400.00
83191H107	SMART SAND INC		109,241.89	118,067.70	7,134.00
FJ6763968	SMC CORP/JAPAN		2,384,500.10	2,679,607.41	11,200.00
EX0922321	SMITH & NEPHEW PLC		2,471,272.53	2,635,869.65	174,708.00
831756101	SMITH & WESSON HOLDING CORP		191,109.60	166,953.60	7,920.00
832248AV0	SMITHFIELD FOODS INC	6.625% 08/15/2022 DD 08/01/12	466,818.85	474,187.50	450,000.00
EXB1WY232	SMITHS GROUP PLC		1,252,354.82	1,427,896.68	81,609.00
EI7251479	SNAM SPA		2,062,120.77	2,000,252.18	484,523.00
833034101	SNAP-ON INC		1,137,589.02	2,093,775.75	12,225.00
NC2763885	SNC-LAVALIN GROUP INC		1,225,973.21	1,203,460.97	27,927.00
833551104	SNYDER'S-LANCE INC		2,076,902.10	2,126,259.72	55,458.00
833635105	SOCIEDAD QUIMICA Y MINERA DE C	ADR	1,519,997.51	1,644,510.00	57,400.00
EF5298783	SOCIETE BIC SA		897,930.29	894,154.40	6,564.00
EF5966512	SOCIETE GENERALE SA		4,936,879.98	7,349,543.81	149,065.00
EF7062716	SODEXO SA		1,646,218.27	2,244,717.68	19,489.00
78471DAA5	SOFI CONSUMER LOAN PR 1 A 144A	3.260% 08/25/2025 DD 06/27/16	174,812.62	175,043.21	174,831.67
83402QAA0	SOFI CONSUMER LOAN PR 2 A 144A	3.090% 10/27/2025 DD 08/01/16	290,483.99	290,279.65	290,529.51
FJ6770625	SOFTBANK GROUP CORP		13,099,501.60	18,541,197.47	278,500.00
FJ6546355	SOHGO SECURITY SERVICES CO LTD		639,789.94	474,030.11	12,300.00
83408W103	SOHU.COM INC		6,274,604.85	4,564,983.00	134,700.00
EB4821105	SOLVAY SA		1,460,630.98	1,769,917.44	15,070.00
FJB62G7K0	SOMPO HOLDINGS INC		5,266,215.31	6,596,887.93	194,300.00
FKB00GRK0	SONGWON INDUSTRIAL CO LTD		271,074.14	204,710.22	14,459.00
83545G102	SONIC AUTOMOTIVE INC		398,507.00	443,000.50	19,345.00
835451105	SONIC CORP		173,851.16	169,690.51	6,401.00
AA6821125	SONIC HEALTHCARE LTD		1,066,817.48	1,220,924.85	78,791.00
835495102	SONOCO PRODUCTS CO		923,633.25	1,182,798.80	22,444.00
ES7156031	SONOVA HOLDING AG		1,144,485.27	1,189,380.04	9,796.00
835916503	SONUS NETWORKS INC		183,162.84	186,719.40	29,638.00
FJ6821501	SONY CORP		5,701,331.38	6,809,169.84	242,500.00
FJB249SN4	SONY FINANCIAL HOLDINGS INC		650,852.70	655,254.45	41,900.00
83587F202	SORRENTO THERAPEUTICS INC		22,887.50	17,943.80	3,662.00
835898107	SOTHEBY'S		713,631.71	740,957.54	18,589.00
FKB0105T9	SOULBRAIN CO LTD		888,934.77	946,607.13	18,929.00
837004CH1	SOUTH CAROLINA ELECTRIC & GAS	4.500% 06/01/2064 DD 05/27/14	75,536.25	73,934.25	75,000.00
838518108	SOUTH JERSEY INDUSTRIES INC		1,759,379.70	1,853,455.35	55,015.00
840441109	SOUTH STATE CORP		1,391,827.20	1,427,766.40	16,336.00
AABWSW5D2	SOUTH32 LTD		1,373,972.44	1,945,726.58	977,126.00
842400FH1	SOUTHERN CALIFORNIA EDISON CO	5.950% 02/01/2038 DD 01/22/08	147,970.80	150,681.60	120,000.00
842400FZ1	SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	277,491.50	303,242.50	275,000.00
842434CK6	SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	52,158.50	48,840.00	50,000.00
842434CG5	SOUTHERN CALIFORNIA GAS CO	5.750% 11/15/2035 DD 11/18/05	24,360.75	30,381.50	25,000.00
842587CV7	SOUTHERN CO/THE	3.250% 07/01/2026 DD 05/24/16	90,360.90	87,590.70	90,000.00
842587CS4	SOUTHERN CO/THE	2.350% 07/01/2021 DD 05/24/16	1,108,891.90	1,091,141.10	1,110,000.00
842587I07	SOUTHERN CO/THE		9,330,618.70	9,838,983.80	200,020.00
842587CU9	SOUTHERN CO/THE	2.950% 07/01/2023 DD 05/24/16	974,588.40	962,412.75	975,000.00
842587CX3	SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	151,057.50	148,368.00	150,000.00
84265VAF2	SOUTHERN COPPER CORP	3.500% 11/08/2022 DD 11/08/12	73,131.90	74,603.25	75,000.00
84265V105	SOUTHERN COPPER CORP		3,749,018.91	3,961,294.62	124,023.00
842873101	SOUTHERN FIRST BANCSHARES INC		127,584.00	143,532.00	3,987.00
843380106	SOUTHERN MISSOURI BANCORP INC		115,646.55	143,112.10	4,045.00
843395104	SOUTHERN NATIONAL BANCORP OF V		112,998.50	127,337.62	7,793.00
843646AJ9	SOUTHERN POWER CO	5.250% 07/15/2043 DD 07/16/13	122,221.00	100,668.00	100,000.00
843646AS9	SOUTHERN POWER CO	1.950% 12/15/2019 DD 11/16/16	1,615,281.90	1,621,298.70	1,635,000.00
84470P109	SOUTHSIDE BANCSHARES INC		638,129.80	638,129.80	16,940.00
844741108	SOUTHWEST AIRLINES CO		2,815,385.95	6,724,063.92	134,913.00
844767103	SOUTHWEST BANCORP INC		273,706.20	362,442.00	12,498.00
844895102	SOUTHWEST GAS HOLDINGS INC		2,181,282.68	2,293,849.56	29,938.00
845467109	SOUTHWESTERN ENERGY CO		2,288,548.62	1,124,003.24	103,882.00
845467AL3	SOUTHWESTERN ENERGY CO	VAR RT 01/23/2025 DD 01/23/15	1,366,556.25	1,390,600.00	1,360,000.00
78469C103	SP PLUS CORP		84,206.20	85,266.35	3,029.00
EEBRJ6D80	SPAIN GOVERNMENT INFLATIO 144A	0.550% 11/30/2019	990,827.96	947,160.26	861,267.15
846511103	SPARK ENERGY INC		19,250.70	21,846.30	721.00

AN6881436	SPARK NEW ZEALAND LTD		609,634.10	730,113.23	307,055.00
84652J103	SPARK THERAPEUTICS INC		153,042.57	137,873.70	2,763.00
846819100	SPARTAN MOTORS INC		200,595.90	213,277.25	23,057.00
847215100	SPARTANNASH CO		957,990.78	1,009,298.04	25,526.00
847235108	SPARTON CORP		147,053.04	146,868.30	6,158.00
847560109	SPECTRA ENERGY CORP		4,955,610.09	6,064,966.18	147,602.00
84756NAE9	SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	522,759.00	588,520.40	520,000.00
84756NAD1	SPECTRA ENERGY PARTNERS LP	4.750% 03/15/2024 DD 09/25/13	103,099.00	106,165.00	100,000.00
84760C107	SPECTRANETICS CORP/THE		147,012.60	151,336.50	6,177.00
84763R101	SPECTRUM BRANDS HOLDINGS INC		522,727.80	640,152.89	5,233.00
84762LAU9	SPECTRUM BRANDS INC	5.750% 07/15/2025 DD 01/15/16	604,166.14	612,125.00	590,000.00
84762LAS4	SPECTRUM BRANDS INC	6.125% 12/15/2024 DD 12/15/15	671,850.00	701,575.00	665,000.00
84763A108	SPECTRUM PHARMACEUTICALS INC		176,269.87	182,874.83	41,281.00
847788106	SPEEDWAY MOTORSPORTS INC		157,749.28	176,480.48	8,144.00
84857L101	SPIRE INC		1,981,980.00	1,988,140.00	30,800.00
848574109	SPIRIT AEROSYSTEMS HOLDINGS IN		1,033,399.60	1,635,200.40	28,024.00
848577102	SPIRIT AIRLINES INC		8,351,795.64	8,854,084.36	153,026.00
84860W102	SPIRIT REALTY CAPITAL INC		3,438,583.42	3,482,041.80	320,630.00
84861TAA6	SPIRIT REALTY LP 144A	4.450% 09/15/2026 DD 08/18/16	198,756.00	188,470.00	200,000.00
848637104	SPLUNK INC		1,456,949.88	1,416,650.40	27,696.00
84863T106	SPOK HOLDINGS INC		253,095.15	294,214.25	14,179.00
84920Y106	SPORTSMAN'S WAREHOUSE HOLDINGS		38,558.52	42,198.66	4,494.00
849343108	SPRAGUE RESOURCES LP		81,323.73	159,664.20	5,682.00
852060AT9	SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	2,946,102.51	3,008,500.00	2,735,000.00
85207U105	SPRINT CORP		1,196,104.32	1,524,811.48	181,094.00
85208NAA8	SPRINT SPECTRUM CO LLC / 144A	3.360% 03/20/2023 DD 10/27/16	803,746.68	801,496.00	800,000.00
85208M102	SPROUTS FARMERS MARKET INC		918,504.80	622,146.36	32,883.00
78463M107	SPS COMMERCE INC		159,099.85	167,386.55	2,395.00
784635104	SPX CORP		666,443.20	681,380.72	28,726.00
78469X107	SPX FLOW INC		736,789.40	782,167.82	24,397.00
78469XAD9	SPX FLOW INC 144A	5.625% 08/15/2024 DD 08/10/16	1,173,300.00	1,163,662.50	1,155,000.00
852234103	SQUARE INC		52,087.14	57,532.23	4,221.00
78467MAA1	SRERS-2011 FUNDIN RS A1B1 144A	VAR RT 05/09/2046 DD 05/19/11	3,120,664.63	3,395,314.02	3,433,945.92
85227SAN6	SRI LANKA GOVERNMENT INTE 144A	6.125% 06/03/2025 DD 06/03/15	91,000.00	85,612.80	91,000.00
85227SAQ9	SRI LANKA GOVERNMENT INTE 144A	6.850% 11/03/2025 DD 11/03/15	97,470.00	106,059.24	108,000.00
85227SAK2	SRI LANKA GOVERNMENT INTE 144A	5.875% 07/25/2022 DD 07/25/12	305,538.75	291,734.19	297,000.00
Y2029SAF1	SRI LANKA GOVERNMENT INTE REGS	6.250% 10/04/2020 DD 10/04/10	333,036.00	326,978.19	319,000.00
Y2029SAG9	SRI LANKA GOVERNMENT INTE REGS	6.250% 07/27/2021 DD 07/27/11	544,712.70	583,510.00	575,000.00
78467J100	SS&C TECHNOLOGIES HOLDINGS INC		1,146,189.20	1,019,590.00	35,650.00
784649AG0	SSB RV TRUST 2001-1 1 C	7.030% 12/15/2019 DD 12/01/01	826,301.99	576,551.38	847,869.68
EX0790876	SSE PLC		3,974,353.75	3,695,944.72	192,601.00
EX0766934	ST JAMES'S PLACE PLC		1,858,164.79	1,725,511.38	137,716.00
790148100	ST JOE CO/THE		675,489.15	663,271.00	34,909.00
790849103	ST JUDE MEDICAL INC		2,957,252.92	4,706,832.24	58,696.00
FA6673174	ST SHINE OPTICAL CO LTD		2,084,538.51	2,862,328.94	150,000.00
852312305	STAAR SURGICAL CO		62,854.05	62,854.05	5,793.00
85254J102	STAG INDUSTRIAL INC		912,239.94	934,868.55	39,165.00
85254C305	STAGE STORES INC		79,485.90	78,056.94	17,862.00
EG5307178	STALPRODUKT SA		280,465.77	327,000.93	2,600.00
852857200	STAMPS.COM INC		262,089.80	268,051.70	2,338.00
85324TRH1	STANDARD CHART DISC	04/17/2017	2,987,468.34	2,987,468.34	3,000,000.00
EX0408289	STANDARD CHARTERED PLC		17,781,040.44	11,926,283.41	1,454,465.00
120111BM0	STANDARD INDUSTRIES INC/N 144A	5.375% 11/15/2024 DD 11/10/14	819,081.25	842,550.00	820,000.00
EXBVF7DQ5	STANDARD LIFE PLC		2,071,035.95	1,878,665.36	408,706.00
853666105	STANDARD MOTOR PRODUCTS INC		396,817.44	418,522.08	7,864.00
854231107	STANDEX INTERNATIONAL CORP		303,427.50	303,082.50	3,450.00
854502AC5	STANLEY BLACK & DECKER INC	3.400% 12/01/2021 DD 11/22/11	94,326.30	92,863.80	90,000.00
854502101	STANLEY BLACK & DECKER INC		2,683,133.15	3,620,075.16	31,564.00
FJ6841103	STANLEY ELECTRIC CO LTD		537,785.89	813,576.57	29,700.00
855030AM4	STAPLES INC	4.375% 01/12/2023 DD 01/14/13	54,171.15	55,103.95	55,000.00
855030102	STAPLES INC		1,844,706.70	1,324,386.05	146,341.00
855244AF6	STARBUCKS CORP	2.000% 12/05/2018 DD 12/05/13	2,036,030.00	2,019,980.00	2,000,000.00
855244109	STARBUCKS CORP		23,497,328.03	30,442,670.88	548,319.00
FMB1CNDB1	STARHUB LTD		364,216.18	346,022.70	177,900.00
FJB292RC9	START TODAY CO LTD		469,886.73	534,891.77	30,900.00
85571B105	STARWOOD PROPERTY TRUST INC		1,296,899.08	1,230,824.30	56,074.00
85571XAQ0	STARWOOD RETAIL PR STAR D 144A	VAR RT 11/15/2027 DD 11/14/14	1,947,386.00	1,874,913.60	1,968,000.00
855707105	STATE AUTO FINANCIAL CORP		268,167.06	286,893.81	10,701.00
856190103	STATE BANK FINANCIAL CORP		605,383.35	648,642.28	24,167.00
85711T305	STATE NATIONAL COS INC		264,134.58	273,610.26	19,741.00
NAB907353	STATE OIL CO OF THE AZERB REGS	4.750% 03/13/2023	860,290.91	906,680.50	934,000.00
NABWC9V05	STATE OIL CO OF THE AZERB REGS	6.950% 03/18/2030	460,198.75	456,249.85	437,000.00
85732PBZ2	STATE PUBLIC SCH BLDG AUTH PA	5.000% 09/15/2027 DD 10/06/10	166,905.00	154,359.00	150,000.00
857477AS2	STATE STREET CORP	2.550% 08/18/2020 DD 08/18/15	65,510.90	65,655.85	65,000.00
857477AT0	STATE STREET CORP	3.500% 08/18/2025 DD 08/18/15	65,271.05	66,544.40	65,000.00
857477AL7	STATE STREET CORP	3.100% 05/15/2023 DD 05/15/13	1,551,940.00	1,571,913.00	1,575,000.00
857477103	STATE STREET CORP		4,402,291.22	6,469,101.92	83,236.00
656531AD2	STATOIL ASA	7.150% 11/15/2025 DD 11/15/95	13,982.10	19,164.45	15,000.00
85771PAL6	STATOIL ASA	3.950% 05/15/2043 DD 05/15/13	47,390.00	47,692.00	50,000.00
85771PAJ1	STATOIL ASA	1.150% 05/15/2018 DD 05/15/13	49,455.50	49,692.50	50,000.00
656531AM2	STATOIL ASA	7.250% 09/23/2027 DD 05/26/00	70,705.50	66,718.00	50,000.00
85771PAQ5	STATOIL ASA	4.800% 11/08/2043 DD 11/08/13	111,280.00	108,711.00	100,000.00
85771PAC6	STATOIL ASA	5.100% 08/17/2040 DD 08/17/10	113,220.00	111,433.00	100,000.00
SN7133606	STATOIL ASA		7,939,746.73	6,752,900.24	366,963.00
858119100	STEEL DYNAMICS INC		969,946.52	1,767,685.56	49,682.00
858155203	STEELCASE INC		196,599.40	222,729.70	12,443.00
858375108	STEIN MART INC		23,422.98	24,972.36	4,557.00
99VVAX361	STELLIAM FUND LP		15,000,000.00	16,136,985.00	15,000,000.00
85858C107	STEMLINE THERAPEUTICS INC		122,512.40	107,449.40	10,042.00
858586100	STEPAN CO		972,993.84	1,019,803.68	12,516.00
858912108	STERICYCLE INC		1,400,000.58	1,344,964.32	17,458.00
G84720104	STERIS PLC		10,047,089.88	9,775,930.35	145,065.00
85917A100	STERLING BANCORP/DE		1,968,772.85	2,042,983.80	87,307.00

556269108	STEVEN MADDEN LTD		6,978,065.60	6,556,264.00	183,392.00
860372101	STEWART INFORMATION SERVICES C		736,140.20	727,925.76	15,797.00
EXB0KM9T9	STHREE PLC		5,664,001.52	4,069,850.36	1,062,053.00
860630102	STIFEL FINANCIAL CORP		2,237,086.55	2,207,040.75	44,185.00
86074Q102	STILLWATER MINING CO		1,261,032.59	1,360,698.93	84,463.00
EF5962339	STMICROELECTRONICS NV		899,413.32	1,462,973.51	128,727.00
861025104	STOCK YARDS BANCORP INC		627,092.20	689,507.70	14,686.00
AA6850850	STOCKLAND		1,417,886.77	1,421,701.40	428,691.00
86176YAG7	STONE TOWER CLO VI L 6A D 144A	VAR RT 04/17/2021 DD 03/14/07	1,511,932.50	1,551,000.00	1,551,000.00
861811107	STONEGATE BANK		334,089.51	352,326.39	8,443.00
86183P102	STONERIDGE INC		62,338.20	68,707.96	3,884.00
SF5072670	STORA ENSO OYJ		960,243.39	1,204,673.91	111,865.00
862121100	STORE CAPITAL CORP		4,413,723.31	4,491,684.96	181,776.00
862578101	STRAIGHT PATH COMMUNICATIONS I		38,976.30	47,372.27	1,397.00
M85548101	STRATASYS LTD		396,249.12	351,607.32	21,258.00
863111100	STRATTEC SECURITY CORP		94,371.40	97,767.80	2,426.00
863167201	STRATUS PROPERTIES INC		129,930.00	141,840.25	4,331.00
863236105	STRAYER EDUCATION INC		340,085.04	381,218.64	4,728.00
863579AV0	STRUCTURED ADJUSTABLE R 12 7A1	VAR RT 09/25/2034 DD 08/01/04	37,295.92	37,339.84	37,613.29
863579PF9	STRUCTURED ADJUSTABLE RA 7 1A3	VAR RT 04/25/2035 DD 03/01/05	70,827.32	68,895.71	75,123.45
86359CAD1	STRUCTURED ASSET 1A CTFS 144A	VAR RT 01/21/2015 DD 01/25/05	4,061.07	-	4,281.79
86363BAB1	STRUCTURED ASSET RM1 AIO 144A	5.000% 05/25/2047 DD 05/01/07	954,027.14	102,640.16	5,263,598.02
86361LAA3	STRUCTURED ASSET S RM1 A1 144A	VAR RT 08/25/2046 DD 09/19/06	495,502.98	794,617.99	878,940.95
999219843	STRUCTURED CREDIT MASTER FUND		125,719,696.81	268,770,559.04	124,721.83
863667AD3	STRYKER CORP	1.300% 04/01/2018 DD 03/25/13	14,939.25	14,937.00	15,000.00
863667AJ0	STRYKER CORP	4.625% 03/15/2046 DD 03/10/16	79,619.25	76,476.00	75,000.00
863667AH4	STRYKER CORP	3.375% 11/01/2025 DD 10/29/15	224,718.75	223,571.25	225,000.00
863667AN1	STRYKER CORP	3.500% 03/15/2026 DD 03/10/16	353,235.00	353,304.00	350,000.00
863667101	STRYKER CORP		14,920,583.88	22,752,877.48	189,908.00
863667AF8	STRYKER CORP	3.375% 05/15/2024 DD 05/01/14	211,470.00	211,243.20	210,000.00
86400GAB5	STUDIO CITY CO LTD 144A	7.250% 11/30/2021 DD 11/30/16	265,000.00	274,275.00	265,000.00
864159108	STURM RUGER & CO INC		142,682.40	141,341.40	2,682.00
45673NAB6	STYROLUTION 9/16 (USD) TLB		683,167.59	706,281.36	697,561.84
864909106	SUCAMPO PHARMACEUTICALS INC		53,609.40	45,975.15	3,393.00
EFB3B8D01	SUEZ		1,135,743.62	974,214.10	65,904.00
864739107	SUFFOLK BANCORP		321,988.65	339,177.22	7,921.00
FJ6259017	SUGI HOLDINGS CO LTD		11,690,843.38	13,767,120.07	288,800.00
LBB27WYK9	SUL AMERICA SA		251,357.79	216,241.13	39,100.00
ES4854711	SULZER AG		10,912,409.38	9,050,031.98	87,600.00
FJB0M0C87	SUMCO CORP		401,819.51	498,435.31	38,500.00
FJ6858560	SUMITOMO CHEMICAL CO LTD		1,367,576.61	1,492,073.61	313,000.00
FJ6858941	SUMITOMO CORP		2,904,289.35	2,792,630.09	236,800.00
FJ6250867	SUMITOMO DAINIPPON PHARMA CO L		415,033.76	594,547.11	34,500.00
FJ6858701	SUMITOMO ELECTRIC INDUSTRIES L		1,605,293.64	1,969,402.90	136,200.00
FJ6858735	SUMITOMO HEAVY INDUSTRIES LTD		615,687.16	800,548.75	124,000.00
FJ6858842	SUMITOMO METAL MINING CO LTD		5,816,384.10	6,176,070.84	478,000.00
865622AZ7	SUMITOMO MITSUI BANKING CORP	3.000% 01/18/2023 DD 01/18/13	98,961.00	98,994.00	100,000.00
865622AY0	SUMITOMO MITSUI BANKING CORP	1.500% 01/18/2018 DD 01/18/13	99,605.00	99,499.00	100,000.00
86562MAB6	SUMITOMO MITSUI FINANCIAL GROU	2.934% 03/09/2021 DD 03/09/16	176,596.00	175,917.00	175,000.00
86562MAC4	SUMITOMO MITSUI FINANCIAL GROU	3.784% 03/09/2026 DD 03/09/16	179,301.50	178,904.25	175,000.00
FJ6563020	SUMITOMO MITSUI FINANCIAL GROU		16,806,894.22	18,326,782.41	479,270.00
86562MAH3	SUMITOMO MITSUI FINANCIAL GROU	2.442% 10/19/2021 DD 10/19/16	1,173,324.00	1,180,524.00	1,200,000.00
86564EJB3	SUMITOMO MITSUI TRUST BANK LIM	VAR RT 10/06/2017 DD 10/06/16	600,000.00	600,000.00	600,000.00
FJ6431897	SUMITOMO MITSUI TRUST HOLDINGS		2,634,924.92	2,868,009.92	79,969.00
FJ6858909	SUMITOMO REALTY & DEVELOPMENT		1,750,626.05	1,917,366.20	72,000.00
FJ6858990	SUMITOMO RUBBER INDUSTRIES LTD		3,778,164.05	4,193,046.81	263,500.00
86606G101	SUMMIT FINANCIAL GROUP INC		143,790.53	159,426.23	5,791.00
866082100	SUMMIT HOTEL PROPERTIES INC		836,783.87	958,802.39	59,813.00
86614DAG3	SUMMIT MATERIALS 6/15 COV-LITE	TLB	-	551,119.47	546,675.00
86614U100	SUMMIT MATERIALS INC		261,243.57	265,046.96	11,141.11
86614RAG2	SUMMIT MATERIALS LLC / SUMMIT	6.125% 07/15/2023 DD 07/08/15	735,739.95	759,417.60	740,000.00
866142102	SUMMIT MIDSTREAM PARTNERS LP		1,864,702.12	1,977,066.65	78,611.00
86663B201	SUN BANCORP INC/NJ		179,111.20	193,232.00	7,432.00
866674104	SUN COMMUNITIES INC		3,925,310.60	4,669,762.55	60,955.00
866674203	SUN COMMUNITIES INC	PFD 7.125% CUMULATIVE	638,258.49	637,643.60	25,465.00
FH6859927	SUN HUNG KAI PROPERTIES LTD		3,545,105.27	3,501,286.57	277,000.00
866942105	SUN HYDRAULICS CORP		185,650.00	187,859.00	4,700.00
NC2566122	SUN LIFE FINANCIAL INC		3,139,413.17	4,542,880.99	118,181.00
FHB4XRPN5	SUNAC CHINA HOLDINGS LTD		1,441,551.21	1,533,228.43	1,843,000.00
86722A103	SUNCOKE ENERGY INC		516,085.86	505,389.78	44,567.00
867229AE6	SUNCOR ENERGY INC	6.500% 06/15/2038 DD 06/28/07	222,282.00	255,548.00	200,000.00
NCB3NB1P6	SUNCOR ENERGY INC	NEW	31,579,370.93	32,835,026.37	1,003,039.00
AA6585084	SUNCORP GROUP LTD		2,238,943.14	2,465,990.15	251,893.00
FJ6817897	SUNDRUG CO LTD		529,120.70	443,914.79	6,400.00
86764L108	SUNOCO LOGISTICS PARTNERS LP		11,670,140.38	8,780,535.02	365,551.00
86765BAM1	SUNOCO LOGISTICS PARTNERS OPER	4.950% 01/15/2043 DD 01/10/13	49,275.50	45,750.50	50,000.00
86765BAQ2	SUNOCO LOGISTICS PARTNERS OPER	5.350% 05/15/2045 DD 11/17/14	993,310.00	965,660.00	1,000,000.00
86765BAP4	SUNOCO LOGISTICS PARTNERS OPER	5.300% 04/01/2044 DD 04/03/14	52,320.00	48,274.50	50,000.00
86765K109	SUNOCO LP		128,406.73	132,056.79	4,911.00
FA6129037	SUNONWEALTH ELECTRIC MACHINE I		624,750.68	686,934.12	808,000.00
867652406	SUNPOWER CORP		316,343.27	55,847.89	8,449.00
86771W105	SUNRUN INC		217,969.62	232,413.39	43,769.00
867892101	SUNSTONE HOTEL INVESTORS INC		4,569,154.91	5,132,951.75	336,587.00
FMB04PZ72	SUNTEC REAL ESTATE INVESTMENT		694,995.51	639,236.52	559,700.00
FJBB7Q83	SUNTORY BEVERAGE & FOOD LTD		6,406,750.10	7,971,299.60	191,500.00
86787EAM9	SUNTRUST BANK/ATLANTA GA	7.250% 03/15/2018 DD 03/17/08	201,988.80	190,936.80	180,000.00
867914BM4	SUNTRUST BANKS INC	2.700% 01/27/2022 DD 12/01/16	169,782.40	170,073.10	170,000.00
867914BF9	SUNTRUST BANKS INC	2.350% 11/01/2018 DD 10/25/13	3,931,819.00	3,959,775.50	3,925,000.00
867914103	SUNTRUST BANKS INC		2,971,537.68	5,805,598.25	105,845.00
FB6554679	SUPALAI PCL		1,588,537.21	1,954,524.53	2,799,700.00
86800U104	SUPER MICRO COMPUTER INC		576,557.10	623,214.90	22,218.00
868157108	SUPERIOR ENERGY SERVICES INC		655,852.38	399,347.04	23,658.00
868168105	SUPERIOR INDUSTRIES INTERNATIO		438,491.50	457,594.10	17,366.00

868358102	SUPERIOR UNIFORM GROUP INC		22,231.20	23,151.60	1,180.00
868459108	SUPERNUS PHARMACEUTICALS INC		150,877.25	171,220.25	6,781.00
868536103	SUPERVALU INC		852,558.24	858,070.47	183,741.00
868607102	SUPREME INDUSTRIES INC		68,100.80	77,872.00	4,960.00
86881A100	SURGERY PARTNERS INC		122,496.00	110,316.00	6,960.00
86881L106	SURGICAL CARE AFFILIATES INC		172,382.76	179,481.33	3,879.00
868873100	SURMODICS INC		49,318.90	47,904.40	1,886.00
FJ6864329	SURUGA BANK LTD		422,429.76	662,120.31	29,600.00
FJ6865565	SUZUKU CO LTD/AICHI JAPAN		346,707.62	369,112.20	11,270.00
FJ6865508	SUZUKI MOTOR CORP		1,625,927.99	2,285,653.61	64,800.00
78486QAD3	SVB FINANCIAL GROUP	3.500% 01/29/2025 DD 01/29/15	123,991.25	120,441.25	125,000.00
78486Q101	SVB FINANCIAL GROUP		966,887.43	1,880,878.62	10,957.00
00254ELP5	SVENSK EXPORTKREDIT AB	VAR RT 01/23/2017 DD 01/23/13	281,716.40	280,064.40	280,000.00
NAB92LXP3	SVENSK EXPORTKREDIT AB REGS	VAR RT 11/09/2017	4,142,430.00	4,109,147.10	4,100,000.00
SSB1VVGZ9	SVENSKA CELLULOSA AB SCA		2,641,960.34	3,270,587.01	115,476.00
86960BAG7	SVENSKA HANDELSBANKEN AB	2.250% 06/17/2019 DD 06/17/14	402,080.00	401,248.00	400,000.00
SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB		3,181,428.84	3,940,380.75	282,755.00
999E81102	SWAP COLLATERAL WITH CITIBANK		(250,000.00)	(250,000.00)	(250,000.00)
ES7184736	SWATCH GROUP AG/THE		777,836.56	585,352.73	9,557.00
ES7184728	SWATCH GROUP AG/THE		2,208,749.84	1,888,639.44	6,061.00
SS4846522	SWEDBANK AB		7,858,904.94	8,698,947.29	358,722.00
SS5048565	SWEDISH MATCH AB		1,270,864.95	1,204,262.14	37,751.00
87074U101	SWIFT TRANSPORTATION CO		267,716.00	262,966.20	10,795.00
FH6867748	SWIRE PACIFIC LTD		1,248,498.45	1,088,809.06	114,000.00
FHB67C2G2	SWIRE PROPERTIES LTD		717,774.93	669,064.83	242,400.00
ES7437803	SWISS LIFE HOLDING AG		959,327.73	1,618,581.79	5,708.00
ESB083BH9	SWISS PRIME SITE AG		1,002,074.28	1,006,334.28	12,271.00
ESB545MG7	SWISS RE AG		8,495,956.76	11,448,592.51	120,578.00
ES5533975	SWISSCOM AG		6,182,170.15	5,860,392.48	13,059.00
AAB70DWB3	SYDNEY AIRPORT		928,413.22	978,395.42	225,574.00
871237103	SYKES ENTERPRISES INC		745,511.20	771,716.40	26,740.00
871503108	SYMANTEC CORP		2,328,887.35	3,093,778.89	129,501.00
EDB1JB4K1	SYMRISE AG		1,421,787.35	1,351,370.64	22,155.00
87157D109	SYNAPTICS INC		274,891.87	271,597.02	5,069.00
87157B103	SYNCHRONOSS TECHNOLOGIES INC		4,248,125.00	3,351,250.00	87,500.00
36159JCY5	SYNCHRONY CREDIT CARD MAST 3 A	VAR RT 03/15/2020 DD 04/18/12	750,468.75	750,202.50	750,000.00
87165B103	SYNCHRONY FINANCIAL		5,417,242.26	6,399,587.61	176,443.00
87165BAG8	SYNCHRONY FINANCIAL	4.500% 07/23/2025 DD 07/23/15	2,285,917.05	2,270,045.70	2,210,000.00
87165BAJ2	SYNCHRONY FINANCIAL	2.600% 01/15/2019 DD 12/04/15	149,724.00	150,759.00	150,000.00
87164F105	SYNDAX PHARMACEUTICALS INC		13,945.56	9,959.13	1,389.00
871639308	SYNERGY PHARMACEUTICALS INC		146,597.75	159,710.25	26,225.00
87164P103	SYNERGY RESOURCES CORP		956,562.80	1,039,387.14	116,654.00
ES4356642	SYNGENTA AG		11,493,986.43	13,251,392.23	33,461.00
87162W100	SYNNEX CORP		2,315,496.33	2,436,495.66	20,133.00
871607107	SYNOPSIS INC		1,205,712.15	1,880,871.30	31,955.00
87161C501	SYNOVUS FINANCIAL CORP		626,603.28	1,171,190.80	28,510.00
87162H103	SYNTEL INC		91,718.80	92,419.30	4,670.00
87164U102	SYNTHETIC BIOLOGICS INC		9,901.38	8,536.44	11,188.00
87164C102	SYNUTRA INTERNATIONAL INC		61,236.20	61,813.90	11,554.00
87184Q107	SYROS PHARMACEUTICALS INC		15,996.49	15,090.56	1,241.00
871829AZ0	SYSCO CORP	3.750% 10/01/2025 DD 09/28/15	255,000.00	258,075.30	255,000.00
871829BC0	SYSCO CORP	3.300% 07/15/2026 DD 04/01/16	293,887.85	289,492.35	295,000.00
871829107	SYSCO CORP		4,094,828.06	6,132,116.76	110,748.00
871829AQ0	SYSCO CORP	2.600% 06/12/2022 DD 06/12/12	99,707.00	98,451.00	100,000.00
FJ6883808	SYSTEMAX INC		1,322,905.73	1,741,329.84	30,000.00
871851101	SYSTEMAX INC		72,538.84	70,528.34	8,042.00
74144T108	T ROWE PRICE GROUP INC		3,266,780.16	3,856,322.40	51,240.00
FJ6744299	T&D HOLDINGS INC		1,071,405.21	1,375,426.80	103,800.00
89853L104	T2 BIOSYSTEMS INC		14,447.22	11,393.16	2,166.00
AA6873266	TABCORP HOLDINGS LTD		606,827.99	640,509.17	183,900.00
87330WAK3	TABERNA PFD FDG III LTD	VAR RT 02/05/2036 DD 09/29/05	417,531.48	41.75	417,531.48
87330WAJ6	TABERNA PFD FDG III LTD SEC NT	VAR RT 02/05/2036 DD 09/29/05	1,369,296.38	136.93	1,369,296.38
87330PAA0	TABERNA PREFERRED 1A A1A 144A	VAR RT 07/05/2035 DD 03/15/05	71,957.69	68,314.26	91,085.68
87330PAB8	TABERNA PREFERRED 1A A1B 144A	VAR RT 07/05/2035 DD 03/15/05	210,663.59	202,587.12	270,116.16
87331AAB0	TABERNA PREFERRED 6A A1BF 144A	VAR RT 12/05/2036 DD 06/27/06	1,468,234.84	1,062,447.76	2,075,781.04
87331AAD6	TABERNA PREFERRED F 6A A2 144A	VAR RT 12/05/2036 DD 06/27/06	195,891.56	192,337.50	669,000.00
87331AAL8	TABERNA PREFERRED F 6A F1 144A	VAR RT 12/05/2036 DD 06/27/06	2,620,492.89	267.09	2,670,888.46
87336U105	TABEAU SOFTWARE INC		2,140,730.36	1,489,791.75	35,345.00
873379101	TABULA RASA HEALTHCARE INC		1,090,887.00	1,478,810.62	98,719.00
87357P100	TACTILE SYSTEMS TECHNOLOGY INC		18,173.25	16,163.85	985.00
873868103	TAHOE RESOURCES INC		930,295.50	658,147.14	69,867.00
FJ6660206	TAIHEIYO CEMENT CORP		839,542.65	758,177.24	239,000.00
87403A107	TAILORED BRANDS INC		456,928.22	656,609.45	25,699.00
FJ6870102	TAISEI CORP		932,547.58	1,465,786.47	209,000.00
FJB3QX5G5	TAISHO PHARMACEUTICAL HOLDINGS		477,918.59	532,258.77	6,400.00
874039100	TAIWAN SEMICONDUCTOR MANUFACTU	ADR	22,641,601.50	31,311,625.00	1,089,100.00
FA6889101	TAIWAN SEMICONDUCTOR MANUFACTU		14,406,657.16	22,976,517.87	4,079,946.00
FA6716536	TAIWAN UNION TECHNOLOGY CORP		351,425.13	564,026.18	488,000.00
FJ6640547	TAIYO NIPPON SANSO CORP		121,936.23	208,959.58	18,000.00
FJ6870409	TAKASHIMAYA CO LTD		578,888.57	570,291.95	69,000.00
FJ6870441	TAKEDA PHARMACEUTICAL CO LTD		6,016,897.27	5,629,468.17	135,800.00
874054109	TAKE-TWO INTERACTIVE SOFTWARE		8,279,927.28	8,566,700.58	173,802.00
7496NAA4	TALEN ENERGY SUPPLY LLC 144A	VAR RT 07/15/2019 DD 07/10/14	1,717,812.50	1,719,712.50	1,815,000.00
874696107	TALLGRASS ENERGY GP LP		2,484,431.46	2,942,640.00	109,800.00
87470LAA9	TALLGRASS ENERGY PARTNERS 144A	5.500% 09/15/2024 DD 09/01/16	500,000.00	496,250.00	500,000.00
874697105	TALLGRASS ENERGY PARTNERS LP		1,225,746.63	1,388,434.45	29,261.00
FL6565129	TAMBANG BATUBARA BUKIT ASAM PE		1,227,384.38	735,291.41	792,500.00
875372104	TANDEM DIABETES CARE INC		7,139.60	5,903.90	2,746.00
875465106	TANGER FACTORY OUTLET CENTERS		541,740.70	593,196.62	16,579.00
87582Y108	TANGOE INC		156,264.00	150,902.00	19,150.00
876108101	TARENA INTERNATIONAL INC	ADR	1,605,853.07	2,453,248.41	163,659.00
87612G101	TARGA RESOURCES CORP		4,146,332.87	5,668,564.86	101,098.00
87612BBC5	TARGA RESOURCES PARTNERS 144A	5.375% 02/01/2027 DD 10/06/16	500,000.00	495,000.00	500,000.00

87612E106	TARGET CORP		6,612,478.68	8,998,846.78	124,586.00
87612EBA3	TARGET CORP	4.000% 07/01/2042 DD 06/26/12	140,769.00	149,166.00	150,000.00
M8737E108	TARO PHARMACEUTICAL INDUSTRIES		436,668.00	315,810.00	3,000.00
87651B104	TASER INTERNATIONAL INC		209,703.34	182,915.04	7,546.00
EX0875412	TATE & LYLE PLC		764,253.70	666,664.50	76,258.00
AAB0CRCP5	TATTS GROUP LTD		718,167.56	871,796.94	268,744.00
876664103	TAUBMAN CENTERS INC		904,133.80	990,292.35	13,395.00
876664608	TAUBMAN CENTERS INC	PFD 6.500% CUMULATIVE	452,025.00	444,792.60	18,081.00
87724P106	TAYLOR MORRISON HOME CORP		86,488.99	84,686.22	4,397.00
EX0878234	TAYLOR WIMPEY PLC		1,644,118.86	1,097,866.76	578,823.00
999F0BT90	TBA CASH COLL FOB	VAR RT 01/01/2049 DD 07/01/08	770,000.00	770,000.00	770,000.00
999JPST94	TBA CASH COLL JP MORGAN	VAR RT 01/01/2049 DD 07/01/08	90,000.00	90,000.00	90,000.00
87233Q108	TC PIPELINES LP		1,343,127.25	1,629,868.00	27,700.00
872275102	TCF FINANCIAL CORP		273,632.07	526,050.27	26,853.00
87236YAE8	TD AMERITRADE HOLDING CORP	2.950% 04/01/2022 DD 03/09/15	126,321.25	126,556.25	125,000.00
87236Y108	TD AMERITRADE HOLDING CORP		1,324,200.03	2,292,226.40	52,574.00
SD5698792	TDC A/S		1,008,140.98	791,619.19	153,904.00
FJ6869302	TDK CORP		1,255,220.18	1,647,498.66	23,900.00
87817A107	TEAM HEALTH HOLDINGS INC		412,300.25	426,027.25	9,805.00
87815VAG8	TEAM HEALTH INC 144A	7.250% 12/15/2023 DD 11/23/15	832,742.39	938,437.50	825,000.00
878155100	TEAM INC		1,848,008.20	1,969,329.50	50,174.00
878237106	TECH DATA CORP		2,008,428.60	2,041,211.40	24,105.00
EF4874162	TECHNIP SA		1,642,106.95	1,595,240.01	22,304.00
FHB748WD6	TECHNOVATOR INTERNATIONAL LTD		591,714.87	325,276.82	852,000.00
87874R100	TECHTARGET INC		70,728.50	70,978.13	8,321.00
FHB0190C9	TECHTRONIC INDUSTRIES CO LTD		788,677.30	806,768.86	225,000.00
878742AY1	TECK RESOURCES LTD	3.750% 02/01/2023 DD 08/08/12	626,625.00	708,750.00	750,000.00
NC2879327	TECK RESOURCES LTD	CL B SUB-VTG	2,161,148.09	2,170,397.93	108,322.00
Y8564W103	TEEKAY CORP		232,996.05	272,337.45	33,915.00
Y8565N102	TEEKAY TANKERS LTD		195,536.00	182,608.00	80,800.00
364725BE0	TEGNA INC	6.375% 10/15/2023 DD 10/03/13	876,961.80	910,009.00	860,000.00
87901J105	TEGNA INC		821,789.06	1,064,366.40	49,760.00
FABJYRGH9	TEHMAG FOODS CORP		219,377.16	212,572.53	34,000.00
FJ6880507	TEIJIN LTD		602,545.54	727,141.96	35,800.00
879080109	TEJON RANCH CO		251,377.15	245,018.05	9,635.00
FNB03NG51	TEK SENG HOLDINGS BHD		538,560.54	262,944.72	1,722,000.00
ETB29D249	TEKFEN HOLDING AS		372,714.06	310,365.02	169,000.00
87918A105	TELADOC INC		2,222,519.40	2,107,561.50	127,731.00
SSB97C732	TELE2 AB		838,120.59	579,432.22	72,059.00
EI7634401	TELECOM ITALIA SPA/MILANO		1,021,236.29	939,839.32	1,297,022.00
EI7634393	TELECOM ITALIA SPA/MILANO		2,121,104.89	1,649,314.48	1,868,222.00
879360105	TELEDYNE TECHNOLOGIES INC		2,207,145.36	2,252,376.00	18,312.00
879369106	TELEFLEX INC		896,011.20	1,489,992.90	9,246.00
SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO		5,423,135.80	3,494,307.45	593,353.00
87936R106	TELEFONICA BRASIL SA	ADR	2,148,345.12	3,003,810.00	224,500.00
EDB7V6GL9	TELEFONICA DEUTSCHLAND HOLDING		644,383.57	489,258.41	113,971.00
87938WAC7	TELEFONICA EMISIONES SAU	7.045% 06/20/2036 DD 06/20/06	27,735.00	29,017.75	25,000.00
87938WAQ6	TELEFONICA EMISIONES SAU	3.192% 04/27/2018 DD 04/29/13	357,612.50	355,033.00	350,000.00
87938WAH6	TELEFONICA EMISIONES SAU	5.877% 07/15/2019 DD 07/06/09	1,359,837.50	1,354,800.00	1,250,000.00
879382208	TELEFONICA S A SPONSORED ADR		6,937,573.69	4,209,736.00	457,580.00
EE5732529	TELEFONICA SA		12,321,903.01	8,316,825.34	894,004.00
879455103	TELENAV INC		134,725.85	159,633.15	22,643.00
EBBOLKSK8	TELENET GROUP HOLDING NV		3,828,927.90	4,365,048.37	78,499.00
SN4732491	TELENOR AS ORD NOK6		8,196,973.90	9,522,549.03	635,405.00
879433829	TELEPHONE & DATA SYSTEMS INC		407,680.57	481,031.94	16,662.00
879939106	TELETECH HOLDINGS INC		64,746.00	72,468.00	2,376.00
SS5978381	TELIA CO AB		3,061,059.24	2,186,549.53	541,104.00
87960W104	TELIGENT INC		44,010.64	39,633.56	5,996.00
KS6588575	TELKOM SA SOC LTD		4,110,102.45	4,258,610.13	787,086.00
AA6087289	TELSTRA CORP LTD		3,066,024.66	3,053,560.18	826,871.00
NC2381092	TELUS CORP		426,157.77	425,953.92	13,362.00
NCB2R9BG8	TELUS CORP	(NON-CANADIAN SHARES)	602,831.55	452,611.53	22,524.00
NA9211791	TEMPLETON INTTL SMALLER	COS OEMF - TIS A-C 2364	14,370,303.87	20,726,376.55	397,971.90
88023U101	TEMPUR SEALY INTERNATIONAL INC		488,914.49	630,497.52	9,234.00
88031M109	TENARIS SA	ADR	2,575,908.93	2,636,933.53	73,843.00
EI7538511	TENARIS SA		5,543,398.77	7,216,633.76	403,184.00
FHBMMV2K9	TENCENT HOLDINGS LTD		20,493,215.60	26,006,478.66	1,062,900.00
88033G407	TENET HEALTHCARE CORP		365,164.88	191,703.12	12,918.00
880345103	TENNANT CO		4,951,395.95	4,839,250.40	67,967.00
880349105	TENNECO INC		469,732.20	509,005.56	8,148.00
880591EL2	TENNESSEE VALLEY AUTH BD	3.875% 02/15/2021 DD 02/08/11	50,046.75	48,420.90	45,000.00
880591ES7	TENNESSEE VALLEY AUTH BD	4.250% 09/15/2065 DD 09/24/15	100,680.00	102,942.00	100,000.00
880591EP3	TENNESSEE VALLEY AUTH BD	3.500% 12/15/2042 DD 12/21/12	210,897.50	244,305.00	250,000.00
880591EN8	TENNESSEE VALLEY AUTH BD	1.875% 08/15/2022 DD 08/09/12	268,815.00	295,656.00	300,000.00
880591EH1	TENNESSEE VALLEY AUTH BD	5.250% 09/15/2039 DD 09/15/09	67,648.88	81,639.35	65,000.00
880591ER9	TENNESSEE VALLEY AUTH BD	2.875% 09/15/2024 DD 09/29/14	227,562.00	235,292.30	230,000.00
88076W103	TERADATA CORP		1,281,316.25	732,068.48	26,944.00
880770102	TERADYNE INC		845,316.33	1,171,092.40	46,106.00
880779103	TEREX CORP		593,413.07	875,934.93	27,781.00
EIB01BN53	TERNA RETE ELETTRICA NAZIONALE		1,259,531.16	1,239,589.18	270,047.00
88104M101	TERRAFORM GLOBAL INC		252,960.00	249,798.00	63,240.00
88104R100	TERRAFORM POWER INC		823,042.98	774,095.49	60,429.00
88105A106	TERRAVIA HOLDINGS INC		79,113.45	62,745.15	54,561.00
88146M101	TERRENO REALTY CORP		652,771.08	708,204.42	24,858.00
88145X108	TERRITORIAL BANCORP INC		166,005.45	172,574.20	5,255.00
FJ6885076	TERUMO CORP		2,018,808.80	2,434,320.82	65,800.00
881569107	TESARO INC		1,727,872.11	4,375,441.28	32,536.00
88157K101	TESCO CORP		228,785.70	263,983.50	31,998.00
EX0884703	TESCO PLC		14,473,138.31	8,675,608.46	3,394,290.00
88160R101	TESLA INC		3,872,181.58	5,693,342.67	26,643.00
881609101	TESORO CORP		1,115,401.78	2,206,101.15	25,227.00
88160T107	TESORO LOGISTICS LP		4,819,788.25	4,937,512.56	97,176.00
88166T101	TESSERA HOLDING CORP		659,561.40	725,189.40	16,407.00

88162G103	TETRA TECH INC		3,399,945.60	3,595,775.80	83,332.00
88162F105	TETRA TECHNOLOGIES INC		156,934.08	150,921.28	30,064.00
88165N105	TETRAPHASE PHARMACEUTICALS INC		101,280.00	102,039.60	25,320.00
88163VAD1	TEVA PHARMACEUTICAL FINANCE CO	6.150% 02/01/2036 DD 01/31/06	2,005.46	2,242.02	2,000.00
88166HAD9	TEVA PHARMACEUTICAL FINANCE IV	2.250% 03/18/2020 DD 12/18/12	48,873.00	49,151.00	50,000.00
88166JAA1	TEVA PHARMACEUTICAL FINANCE IV	3.650% 11/10/2021 DD 11/10/11	187,557.63	183,325.85	181,000.00
88167AAE1	TEVA PHARMACEUTICAL FINANCE NE	3.150% 10/01/2026 DD 07/21/16	816,967.10	751,372.95	815,000.00
88167AAB7	TEVA PHARMACEUTICAL FINANCE NE	1.700% 07/19/2019 DD 07/21/16	1,780,777.89	1,753,816.05	1,785,000.00
88167AAD3	TEVA PHARMACEUTICAL FINANCE NE	2.800% 07/21/2023 DD 07/21/16	284,048.10	269,778.15	285,000.00
88167AAF8	TEVA PHARMACEUTICAL FINANCE NE	4.100% 10/01/2046 DD 07/21/16	91,934.10	77,117.40	90,000.00
881624209	TEVA PHARMACEUTICAL INDUSTRIES	ADR	16,054,152.45	13,621,082.50	375,754.00
88224Q107	TEXAS CAPITAL BANCSHARES INC		2,352,122.92	2,528,243.20	32,248.00
882508AU8	TEXAS INSTRUMENTS INC	1.650% 08/03/2019 DD 08/06/12	69,139.00	69,843.20	70,000.00
882508104	TEXAS INSTRUMENTS INC		9,255,727.94	15,627,911.93	214,169.00
882508BA1	TEXAS INSTRUMENTS INC	1.850% 05/15/2022 DD 05/06/16	99,739.00	96,169.00	100,000.00
882681109	TEXAS ROADHOUSE INC		434,705.00	461,898.00	9,575.00
882722KF7	TEXAS ST	5.517% 04/01/2039 DD 08/26/09	57,961.50	63,184.00	50,000.00
G8766E109	TEXTAINER GROUP HOLDINGS LTD		149,492.00	117,233.20	15,736.00
883203101	TEXTRON INC		1,576,128.34	2,766,026.16	56,961.00
87240R107	TFS FINANCIAL CORP		78,365.35	167,837.60	8,815.00
88322Q108	TG THERAPEUTICS INC		31,753.80	25,026.30	5,382.00
FMB15F665	THAI BEVERAGE PCL		587,544.53	493,102.37	838,100.00
FB6397699	THAI VEGETABLE OIL PCL		235,067.27	483,934.89	427,900.00
EF4162790	THALES SA		1,386,192.55	2,199,536.15	22,635.00
88338N107	THERAPEUTICSMD INC		185,870.08	155,882.32	27,016.00
G8807B106	THERAVANCE BIOPHARMA INC		186,582.09	185,860.40	5,830.00
883556AX0	THERMO FISHER SCIENTIFIC INC	4.500% 03/01/2021 DD 02/22/11	2,414,262.50	2,378,591.75	2,225,000.00
883556102	THERMO FISHER SCIENTIFIC INC		7,306,751.34	11,846,332.70	83,957.00
883556BG6	THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13	127,757.50	139,856.25	125,000.00
88362T103	THERMON GROUP HOLDINGS INC		448,230.51	422,137.17	22,113.00
G8827U100	THIRD POINT REINSURANCE LTD		531,099.40	496,696.20	43,004.00
FB6696744	THITIKORN PCL		673,579.84	744,923.98	2,425,100.00
FJ6869138	THK CO LTD		602,238.64	656,283.30	29,600.00
884903BK0	THOMSON REUTERS CORP	3.950% 09/30/2021 DD 10/05/11	53,130.00	51,951.00	50,000.00
884903BN4	THOMSON REUTERS CORP	1.300% 02/23/2017 DD 11/21/13	154,837.25	155,006.20	155,000.00
884903BU8	THOMSON REUTERS CORP	1.650% 09/29/2017 DD 09/29/14	439,243.20	440,492.80	440,000.00
884903105	THOMSON REUTERS CORP		2,006,638.28	2,775,520.66	63,397.00
NC2889375	THOMSON REUTERS CORP		2,331,471.09	2,915,763.17	66,545.00
885160101	THOR INDUSTRIES INC		550,452.26	1,111,555.50	11,110.00
88556LAA4	THREE GORGES FINANCE I CA 144A	3.700% 06/10/2025 DD 06/10/15	163,932.76	165,131.60	164,000.00
ED5636920	THYSENKRUPP AG		1,599,962.62	1,598,854.60	66,955.00
87246AAE8	TIAA SEASONED COMMERCIAL C4 AJ	VAR RT 08/15/2039 DD 07/10/07	94,209.79	104,566.93	103,385.23
87246AAK4	TIAA SEASONED COMMERCIAL C4 F	VAR RT 08/15/2039 DD 07/10/07	2,068,000.00	2,535,975.05	2,765,000.00
FH6092354	TIANJIN DEVELOPMENT HOLDINGS L		1,265,827.03	857,767.49	1,630,000.00
FHB1XDJC3	TIANNENG POWER INTERNATIONAL L		659,418.50	892,623.00	972,000.00
886423102	TIDEWATER INC		73,951.26	113,082.42	33,162.00
88650V208	TIER REIT INC		527,249.55	574,130.85	33,015.00
886547108	TIFFANY & CO		1,603,727.45	1,792,659.36	23,152.00
88677Q109	TILE SHOP HOLDINGS INC		2,834,139.40	2,844,153.55	145,481.00
886885102	TILLY'S INC		222,615.34	278,585.99	21,121.00
88706P205	TIM PARTICIPACOES SA	ADR	7,150,194.89	4,232,719.00	358,705.00
887228104	TIME INC		976,346.25	1,267,474.95	71,007.00
88732JBA5	TIME WARNER CABLE LLC	4.000% 09/01/2021 DD 09/12/11	108,284.00	102,693.00	100,000.00
88732JAS7	TIME WARNER CABLE LLC	8.250% 04/01/2019 DD 03/26/09	116,112.00	112,370.00	100,000.00
88732JAP3	TIME WARNER CABLE LLC	8.750% 02/14/2019 DD 11/18/08	190,128.00	169,041.00	150,000.00
88732JAN8	TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	202,495.62	215,274.50	175,000.00
887315BM0	TIME WARNER COS INC 98	6.950% 01/15/2028 DD 01/12/98	55,357.50	68,554.75	55,000.00
88731EAF7	TIME WARNER ENTERTAINMENT CO L	8.375% 03/15/2023 DD 09/15/93	106,621.60	100,622.40	80,000.00
00184AAG0	TIME WARNER INC	7.700% 05/01/2032 DD 04/08/02	40,363.10	46,349.82	34,000.00
887317BB0	TIME WARNER INC	3.800% 02/15/2027 DD 12/08/16	89,653.50	89,488.80	90,000.00
887317BA2	TIME WARNER INC	2.950% 07/15/2026 DD 05/10/16	160,792.00	149,043.20	160,000.00
887317AS4	TIME WARNER INC	5.350% 12/15/2043 DD 12/16/13	152,181.00	159,486.00	150,000.00
887317AL9	TIME WARNER INC	6.250% 03/29/2041 DD 04/01/11	189,522.00	175,017.00	150,000.00
887317303	TIME WARNER INC		8,851,352.51	16,178,041.88	167,596.00
887317AQ8	TIME WARNER INC	3.400% 06/15/2022 DD 06/13/12	3,056,687.00	2,916,965.00	2,900,000.00
887367AA8	TIMES SQUARE HOTEL TRUST 144A	8.528% 08/01/2026 DD 08/09/01	1,336,945.61	1,448,436.79	1,273,115.99
887389104	TIMKEN CO/THE		347,082.94	463,576.90	11,677.00
887399103	TIMKENSTEEL CORP		371,103.20	422,402.76	27,287.00
88822Q103	TIPTREE INC		98,450.40	95,349.60	15,504.00
EHB01NXT6	TITAN CEMENT CO SA		6,438,535.03	6,862,982.54	291,782.00
88830M102	TITAN INTERNATIONAL INC		354,486.96	343,160.52	30,612.00
88830R101	TITAN MACHINERY INC		147,112.74	179,516.97	12,321.00
888314309	TITAN PHARMACEUTICALS INC		12,708.15	11,032.35	2,793.00
88870P106	TIVO CORP		1,240,756.30	1,277,428.90	61,121.00
872540109	TJX COS INC/THE		15,632,895.13	32,851,118.41	437,257.00
872590104	T-MOBILE US INC		1,995,543.77	3,465,725.13	60,263.00
87264AAQ8	T-MOBILE USA INC	6.000% 04/15/2024 DD 04/01/16	300,000.00	316,125.00	300,000.00
87264AAG0	T-MOBILE USA INC	6.731% 04/28/2022 DD 07/28/13	1,055,052.17	1,065,900.00	1,020,000.00
87264AAP0	T-MOBILE USA INC	6.500% 01/15/2026 DD 11/05/15	1,022,943.95	1,081,250.00	1,000,000.00
FJ6895166	TOBU RAILWAY CO LTD		909,146.84	885,154.57	178,000.00
FJ6895208	TOHO CO LTD/TOKYO		553,716.82	657,401.32	23,200.00
FJ6895224	TOHO GAS CO LTD		676,440.94	790,903.27	97,000.00
FJ6895265	TOHOKU ELECTRIC POWER CO INC		897,692.95	1,045,999.95	82,600.00
FJ6513124	TOKIO MARINE HOLDINGS INC		3,845,516.54	5,370,237.23	130,600.00
FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN		1,169,423.24	1,204,331.50	297,600.00
FJ6895679	TOKYO ELECTRON LTD		1,794,605.70	2,831,444.34	29,900.00
FJ6895448	TOKYO GAS CO LTD		1,827,704.93	1,827,467.80	403,000.00
FJ6895422	TOKYO TATEMONO CO LTD		446,073.12	427,484.90	31,900.00
FJ6895454	TOKYU CORP		1,367,681.02	1,561,349.56	212,000.00
FJBD6LT1	TOKYU FUDOSAN HOLDINGS CORP		639,671.33	448,424.59	75,800.00
889478103	TOLL BROTHERS INC		6,487,140.37	7,073,921.00	228,191.00
890110109	TOMPkins FINANCIAL CORP		855,663.51	947,574.42	10,023.00
FJ6366002	TONENGENERAL SEKIYU KK		566,066.69	612,646.31	58,000.00

FA6898847	TONG YANG INDUSTRY CO LTD		263,435.88	323,125.13	164,000.00
FKB3D0VR5	TONGYANG LIFE INSURANCE CO LTD		271,450.60	266,512.95	25,346.00
890516107	TOOTSIE ROLL INDUSTRIES INC		97,608.00	98,977.50	2,490.00
89055F103	TOPBUILD CORP		880,594.74	846,817.20	23,787.00
FJ6897022	TOPPAN PRINTING CO LTD		964,306.20	1,109,924.16	116,000.00
89078YAA3	TOPS HOLDING LLC / TOPS M 144A	8.000% 06/15/2022 DD 06/10/15	910,000.00	782,600.00	910,000.00
FJ6897147	TORAY INDUSTRIES INC		2,206,198.93	2,295,834.08	283,000.00
891027104	TORCHMARK CORP		1,071,308.02	1,853,810.08	25,133.00
891092108	TORO CO/THE		759,140.60	1,350,073.50	24,130.00
NC2897220	TORONTO DOMINION BANK	NEW	14,601,731.35	17,697,610.41	358,402.00
89114QAZ1	TORONTO-DOMINION BANK/THE	1.625% 03/13/2018 DD 03/13/15	125,690.00	125,130.00	125,000.00
89114QBC1	TORONTO-DOMINION BANK/THE	2.500% 12/14/2020 DD 12/14/15	250,395.00	250,907.50	250,000.00
89114QBH0	TORONTO-DOMINION BANK/THE	VAR RT 04/07/2021 DD 04/07/16	700,000.00	709,688.00	700,000.00
ETB4WW148	TORUNLAR GAYRIMENKUL YATIRIM O		179,828.35	115,382.65	97,800.00
891490AR5	TOSCO CORP DEBS	7.800% 01/01/2027 DD 07/01/97	49,532.40	57,596.85	45,000.00
FJ6897212	TOSHIBA CORP		7,541,846.60	4,936,986.48	2,034,000.00
89153VAM1	TOTAL CAPITAL INTERNATIONAL SA	2.100% 06/19/2019 DD 06/23/14	200,620.00	200,966.00	200,000.00
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA	3.750% 04/10/2024 DD 01/15/14	247,423.17	251,282.40	240,000.00
89153VAJ8	TOTAL CAPITAL INTERNATIONAL SA	1.000% 01/10/2017 DD 01/15/14	1,117,536.00	1,120,000.00	1,120,000.00
EFB15C551	TOTAL SA		26,588,758.61	25,033,689.98	487,156.00
891906AD1	TOTAL SYSTEM SERVICES INC	3.800% 04/01/2021 DD 03/17/16	178,916.50	180,626.25	175,000.00
891906109	TOTAL SYSTEM SERVICES INC		1,121,259.74	1,721,982.63	35,121.00
FJ6897469	TOTO LTD		624,140.08	1,042,890.25	26,300.00
LBB10LQP0	TOTVS SA		10,497,715.91	6,806,421.49	921,500.00
NCB3QJ0H5	TOURMALINE OIL CORP		841,397.91	998,694.58	37,296.00
FLB4MW046	TOWER BERSAMA INFRASTRUCTURE T		10,017,526.13	8,574,365.85	23,196,500.00
891826109	TOWER INTERNATIONAL INC		371,647.00	402,144.75	14,185.00
89214P109	TOWNE BANK/PORTSMOUTH VA		1,193,172.60	1,283,915.50	38,614.00
892231101	TOWNSQUARE MEDIA INC		51,212.53	60,513.33	5,813.00
FJ6900263	TOYO SEIKAN GROUP HOLDINGS LTD		566,585.26	609,878.70	32,600.00
FJ6899960	TOYO SUISAN KAISHA LTD		565,036.77	649,946.43	17,900.00
FJ6900552	TOYODA GOSKI CO LTD		314,313.83	370,862.25	15,800.00
89237KAD5	TOYOTA AUTO RECEIVABLES 2 A A3	1.250% 03/16/2020 DD 03/02/16	2,368,002.54	2,360,293.65	2,365,000.00
89237WAD9	TOYOTA AUTO RECEIVABLES 2 C A3	1.140% 08/17/2020 DD 08/10/16	2,105,878.91	2,096,137.30	2,110,000.00
FJ6900545	TOYOTA INDUSTRIES CORP		3,910,925.06	5,558,777.56	116,400.00
FJ6900644	TOYOTA MOTOR CORP		29,985,361.01	39,751,875.04	674,100.00
89236TCU7	TOYOTA MOTOR CREDIT CORP	1.700% 02/19/2019 DD 02/19/16	125,273.75	124,605.00	125,000.00
89233P5T9	TOYOTA MOTOR CREDIT CORP	3.300% 01/12/2022 DD 01/12/12	219,306.00	206,612.00	200,000.00
89233PY59	TOYOTA MOTOR CREDIT CORP	VAR RT 06/18/2018 DD 06/18/08	279,125.00	275,827.48	275,000.00
89236TCA1	TOYOTA MOTOR CREDIT CORP	1.450% 01/12/2018 DD 01/12/15	1,008,616.30	1,010,292.90	1,010,000.00
89233P7E0	TOYOTA MOTOR CREDIT CORP	1.375% 01/10/2018 DD 01/10/13	1,329,851.75	1,323,330.50	1,325,000.00
89233GN44	TOYOTA MTR CR CP DISC	01/04/2017	2,987,850.00	2,987,850.00	3,000,000.00
FJ6900586	TOYOTA TSUSHO CORP		1,147,221.93	1,240,086.63	47,500.00
EXB1H0DZ0	TP ICAP PLC		263,222.46	274,626.39	51,293.00
AA6351875	TPG TELECOM LTD		457,750.69	331,862.86	67,201.00
87266J104	TPI COMPOSITES INC		59,550.84	63,935.44	3,986.00
892356106	TRACTOR SUPPLY CO		1,464,313.78	2,139,434.01	28,221.00
88339J105	TRADE DESK INC/THE		60,534.11	56,861.85	2,055.00
89253UAG5	TRADE MARKS 1 LTD 1A D 144A	VAR RT 12/10/2018 DD 12/12/13	2,003,750.00	2,000,400.00	2,000,000.00
EGB2QKZ46	TRAKCJA SA		1,157,620.21	1,238,147.71	365,000.00
89353D107	TRANSCANADA CORP		3,203,950.90	3,519,939.15	77,961.00
NC2665189	TRANSCANADA CORP		6,822,904.29	7,420,545.87	164,376.00
8935268Z9	TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	64,556.18	71,582.50	50,000.00
89352HAL3	TRANSCANADA PIPELINES LTD	5.000% 10/16/2043 DD 10/07/13	101,545.00	111,080.00	100,000.00
89352HAN9	TRANSCANADA PIPELINES LTD	1.875% 01/12/2018 DD 01/12/15	836,884.95	836,310.95	835,000.00
89352HAQ2	TRANSCANADA PIPELINES LTD	1.625% 11/09/2017 DD 11/09/15	985,540.00	999,260.00	1,000,000.00
893641100	TRANSDIGM GROUP INC		1,607,513.00	2,632,752.00	10,575.00
89366M201	TRANSEXTERIX INC		72,824.40	57,376.80	44,136.00
H8817H100	TRANSOCEAN LTD		901,001.84	1,180,821.40	80,110.00
89400J107	TRANSUNION		327,341.12	345,921.12	11,184.00
AA6200882	TRANSURBAN GROUP		2,736,013.77	2,945,758.02	394,202.00
89412RAA3	TRAPEZA CDO V LTD 5A A1A 144A	VAR RT 07/15/2034 DD 12/18/03	815,920.68	818,739.87	851,165.46
894135AC6	TRAPEZA CDO XIII 13A A2A 144A	VAR RT 11/09/2042 DD 08/15/07	701,220.00	626,540.07	1,209,000.00
89417EAD1	TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	60,520.50	64,251.00	50,000.00
89417E104	TRAVELERS COS INC/THE		4,740,319.93	7,541,199.42	61,601.00
89417EAJ8	TRAVELERS COS INC/THE	4.600% 08/01/2043 DD 08/01/13	99,306.00	108,123.00	100,000.00
G9019D104	TRAVELPORT WORLDWIDE LTD		450,264.10	463,749.00	32,890.00
EX0773963	TRAVIS PERKINS PLC		15,785,024.85	12,902,782.79	719,153.00
872625108	TRC COS INC		126,184.50	137,185.20	12,942.00
89499AAD0	TREASURY GROUP INVESTMENT FUND	VAR RT 12/31/2049 DD 08/01/98	1,536,583,949.34	1,536,583,949.34	1,536,583,949.34
AAB61JC64	TREASURY WINE ESTATES LTD		712,240.73	1,036,003.32	133,965.00
894648104	TRECORA RESOURCES		61,442.95	70,621.15	5,099.00
894650100	TREDEGAR CORP		374,560.50	422,040.00	17,585.00
89469A104	TREEHOUSE FOODS INC		1,086,858.26	896,383.23	12,417.00
FJ6125283	TREND MICRO INC/JAPAN		679,732.83	676,855.17	19,000.00
89532E109	TREVENA INC		1,769,027.08	1,145,859.12	194,874.00
89531P105	TREX CO INC		9,024,430.32	8,397,244.80	130,392.00
87265H109	TRI POINTE GROUP INC		1,136,881.20	1,125,120.36	98,007.00
896047503	TRIBUNE MEDIA CO		702,046.74	494,267.40	14,130.00
896047AH0	TRIBUNE MEDIA CO	5.875% 07/15/2022 DD 01/15/16	1,960,456.25	1,986,768.75	1,955,000.00
896095106	TRICO BANCSHARES		433,566.00	478,041.48	13,986.00
89613BAF4	TRICON AMERICAN HO SFR1 F 144A	5.769% 11/17/2033 DD 10/25/16	533,991.07	520,441.74	534,000.00
896215209	TRIMAS CORP		661,916.25	732,001.50	31,149.00
896239100	TRIMBLE INC		1,281,604.85	1,605,668.40	53,256.00
896288107	TRINET GROUP INC		146,305.82	156,051.42	6,091.00
896522109	TRINITY INDUSTRIES INC		789,054.18	970,489.60	34,960.00
896522AH2	TRINITY INDUSTRIES INC	4.550% 10/01/2024 DD 09/25/14	1,004,150.00	961,480.00	1,000,000.00
89656D101	TRINITY PLACE HOLDINGS INC		112,335.30	105,186.69	11,347.00
89668QAC2	TRINSEO MATERIALS OPERATI 144A	6.750% 05/01/2022 DD 05/05/15	1,062,002.52	1,123,500.00	1,070,000.00
L9340P101	TRINSEO SA		218,396.80	232,930.40	3,928.00
896945201	TRIPADVISOR INC		1,057,355.08	1,117,702.48	24,104.00
896999109	TRIPLE D ASSOCIATES INC CL A	CONV PFD	115,789.00	-	115,789.00
896749108	TRIPLE-S MANAGEMENT CORP		360,172.64	334,180.80	16,144.00

89678F100	TRISTATE CAPITAL HOLDINGS INC		296,671.25	335,367.50	15,175.00
G9078F107	TRITON INTERNATIONAL LTD/BERMU		420,282.81	361,614.60	22,887.00
89679E300	TRIUMPH BANCORP INC		230,778.95	280,040.35	10,709.00
896818101	TRIUMPH GROUP INC		925,081.95	902,934.50	34,073.00
89703P107	TRONC INC		123,904.00	134,261.60	9,680.00
Q9235V101	TRONOX LTD		457,949.57	459,733.21	44,591.00
897238309	TROVAGENE INC		17,998.50	11,629.80	5,538.00
89785X101	TRUEBLUE INC		557,409.45	681,892.95	27,663.00
89785L107	TRUECAR INC		99,664.80	98,250.00	7,860.00
898202106	TRUPANION INC		34,731.90	32,374.72	2,086.00
898349105	TRUSTCO BANK CORP NY		514,517.65	552,396.25	63,131.00
898402102	TRUSTMARK CORP		1,552,811.37	1,660,897.85	46,589.00
SDBXDZ973	TRYG A/S		450,902.54	467,955.27	25,833.00
FH6905803	TSINGTAO BREWERY CO LTD		2,196,914.40	1,224,431.36	324,000.00
FJB0MKZNS	TSURUHA HOLDINGS INC		665,295.71	609,079.63	6,400.00
87305R109	TTM TECHNOLOGIES INC		651,592.84	682,644.92	50,084.00
899035505	TUESDAY MORNING CORP		160,401.90	168,188.40	31,146.00
EXB11LJN2	TUI AG		1,459,226.85	1,428,769.11	99,423.00
899896104	TUPPERWARE BRANDS CORP		679,588.11	624,757.26	11,873.00
LB2906785	TUPY SA		2,359,343.42	1,078,970.11	292,400.00
ETB03MYN2	TURKCELL ILETISIM HIZMETLERI A		5,087,585.87	2,716,010.85	979,881.00
900111204	TURKCELL ILETISIM HIZMETLERI A	ADR	4,757,708.60	2,287,798.50	331,565.00
900123CB4	TURKEY GOVERNMENT INTERNATIONA	4.875% 04/16/2043 DD 04/16/13		284,612.25	314,000.00
900123BA7	TURKEY GOVERNMENT INTERNATIONA	6.750% 04/03/2018 DD 10/03/07		532,284.63	445,000.00
900123CJ7	TURKEY GOVERNMENT INTERNATIONA	4.250% 04/14/2026 DD 04/14/15		557,438.75	571,000.00
900123BZ2	TURKEY GOVERNMENT INTERNATIONA	6.250% 09/26/2022 DD 01/26/12		634,208.59	567,000.00
900123CA6	TURKEY GOVERNMENT INTERNATIONA	3.250% 03/23/2023 DD 01/15/13		655,309.98	702,000.00
900123AW0	TURKEY GOVERNMENT INTERNATIONA	7.375% 02/05/2025 DD 01/24/05		1,277,836.10	1,115,000.00
900123BJ8	TURKEY GOVERNMENT INTERNATIONA	6.000% 01/14/2041 DD 01/12/11		3,123,421.03	2,905,000.00
900123BD1	TURKEY GOVERNMENT INTERNATIONA	7.000% 03/11/2019 DD 09/11/08		1,751,168.00	1,590,000.00
ETB03MY85	TURKIYE SINAI KALKINMA BANKASI		1,274,510.41	1,079,616.83	2,693,376.00
90041L105	TURNING POINT BRANDS INC		33,450.56	29,779.75	2,431.00
NCB7WJ1F2	TURQUOISE HILL RESOURCES LTD		4,252,137.51	3,028,499.33	942,313.00
901109108	TUTOR PERINI CORP		7,366,761.50	7,842,940.00	280,105.00
90130A200	TWENTY-FIRST CENTURY FOX INC		3,207,491.45	2,816,233.00	103,348.00
90130A101	TWENTY-FIRST CENTURY FOX INC		4,620,893.24	6,433,525.64	229,441.00
90138F102	TWILIO INC		115,963.21	51,987.70	1,802.00
90184L102	TWITTER INC		4,284,730.33	2,182,521.10	133,897.00
90187B101	TWO HARBORS INVESTMENT CORP		775,628.62	715,284.16	82,028.00
87239PAD6	TXU/TCEH 10/16 COV-LITE TLB		510,434.99	518,853.32	512,999.99
87239PAC8	TXU/TCEH 10/16 COV-LITE TLC		116,415.01	118,334.98	117,000.01
90210EAM8	TXU/TCEH 4/11 EXTENDED TLB		2,508,253.91	0.03	3,198,353.82
902133AK3	TYCO ELECTRONICS GROUP SA	4.875% 01/15/2021 DD 12/20/10		214,052.00	200,000.00
902252105	TYLER TECHNOLOGIES INC		1,089,205.22	999,675.54	7,002.00
902494AT0	TYSON FOODS INC	4.500% 06/15/2022 DD 06/13/12		1,474,858.00	1,489,782.00
902494103	TYSON FOODS INC		14,570,429.05	18,671,029.44	302,708.00
911759LP1	U S DEPT HSG & URBAN DEV GOVT	3.010% 08/01/2025 DD 11/17/11		1,880,000.00	1,880,000.00
912833LW8	U S TREASURY BD CPN STRIP	0.000% 08/15/2025 DD 08/15/95		22,714,702.17	24,832,278.41
912796KJ7	U S TREASURY BILL	0.000% 02/23/2017 DD 08/25/16		2,267,397.07	2,270,000.00
912796JE0	U S TREASURY BILL	0.000% 03/02/2017 DD 03/03/16		6,491,297.82	6,500,000.00
912796JT7	U S TREASURY BILL	0.000% 05/25/2017 DD 05/26/16		2,891,324.57	2,900,000.00
912796KL2	U S TREASURY BILL	0.000% 09/14/2017 DD 09/15/16		1,242,703.49	1,250,000.00
912810QA9	U S TREASURY BOND	3.500% 02/15/2039 DD 02/15/09		28,881.12	25,000.00
912810PW2	U S TREASURY BOND	4.375% 02/15/2038 DD 02/15/08		54,347.04	40,000.00
912810FB9	U S TREASURY BOND	6.125% 11/15/2027 DD 11/15/97		171,277.98	162,385.63
912810EA2	U S TREASURY BOND	9.125% 05/15/2018 DD 05/15/88		178,078.63	166,423.50
912810ET1	U S TREASURY BOND	7.625% 02/15/2025 DD 02/15/95		193,175.01	181,217.40
912810FE3	U S TREASURY BOND	5.500% 08/15/2028 DD 08/15/98		254,426.51	244,696.41
912810QQ4	U S TREASURY BOND	4.375% 05/15/2041 DD 05/15/11		223,757.98	247,462.00
912810QB7	U S TREASURY BOND	4.250% 05/15/2039 DD 05/15/09		263,448.36	254,961.00
912810QT8	U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11		271,455.46	269,958.08
912810FJ2	U S TREASURY BOND	6.125% 08/15/2029 DD 08/15/99		270,945.31	276,312.00
912810RE0	U S TREASURY BOND	3.625% 02/15/2044 DD 02/15/14		348,323.83	369,097.20
912810QD3	U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09		370,666.76	370,335.00
912810EN4	U S TREASURY BOND	7.625% 11/15/2022 DD 11/15/92		449,114.57	398,381.85
912810EY0	U S TREASURY BOND	6.500% 11/15/2026 DD 11/15/96		516,088.94	473,991.00
912810PT9	U S TREASURY BOND	4.750% 02/15/2037 DD 02/15/07		491,509.13	488,070.00
912810FA1	U S TREASURY BOND	6.375% 08/15/2027 DD 08/15/97		548,670.40	544,548.00
912810EV6	U S TREASURY BOND	6.875% 08/15/2025 DD 08/15/95		620,055.89	565,541.46
912810QK7	U S TREASURY BOND	3.875% 08/15/2040 DD 08/15/10		578,389.18	568,339.20
912810QX9	U S TREASURY BOND	2.750% 08/15/2042 DD 08/15/12		642,884.94	637,692.75
912810RG5	U S TREASURY BOND	3.375% 05/15/2044 DD 05/15/14		716,815.96	747,603.15
912810RB6	U S TREASURY BOND	2.875% 05/15/2043 DD 05/15/13		653,050.25	757,265.60
912810RM2	U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15		1,064,675.05	1,035,804.00
912810RC4	U S TREASURY BOND	3.625% 08/15/2043 DD 08/15/13		953,376.63	1,086,771.00
912810RQ3	U S TREASURY BOND	2.500% 02/15/2046 DD 02/15/16		1,276,089.94	1,164,052.90
912810RNO	U S TREASURY BOND	2.875% 08/15/2045 DD 08/15/15		1,267,961.93	1,226,945.25
912810RJ9	U S TREASURY BOND	3.000% 11/15/2044 DD 11/15/14		1,485,515.75	1,399,783.45
912810FP8	U S TREASURY BOND	5.375% 02/15/2031 DD 02/15/01		1,459,000.92	1,401,137.76
912810RT7	U S TREASURY BOND	2.250% 08/15/2046 DD 08/15/16		1,772,623.45	1,639,599.00
912810QY7	U S TREASURY BOND	2.750% 02/15/2042 DD 11/15/12		4,308,669.96	4,201,091.52
912810RK6	U S TREASURY BOND	2.500% 02/15/2045 DD 02/15/15		8,474,144.32	7,549,021.50
912810RU4	U S TREASURY BOND	2.875% 11/15/2046 DD 11/15/16		9,840,412.43	9,828,484.60
912810RH3	U S TREASURY BOND	3.125% 08/15/2044 DD 08/15/14		22,049,905.51	21,294,794.40
912810EK0	U S TREASURY BOND	8.125% 08/15/2021 DD 08/15/91		769,216.80	764,136.00
912810EW4	U S TREASURY BOND	6.000% 02/15/2026 DD 02/15/96		676,737.00	646,545.00
912810EZ7	U S TREASURY BOND	6.625% 02/15/2027 DD 02/15/97		338,461.88	308,857.50
912810FT0	U S TREASURY BOND	4.500% 02/15/2036 DD 02/15/06		661,389.70	594,695.70
912810PU6	U S TREASURY BOND	5.000% 05/15/2037 DD 05/15/07		268,697.60	268,540.00
912810PX0	U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08		126,381.50	126,305.00
912810QC5	U S TREASURY BOND	4.500% 08/15/2039 DD 08/15/09		475,649.86	479,707.96
912810QE1	U S TREASURY BOND	4.625% 02/15/2040 DD 02/15/10		2,505,870.74	2,402,583.60
912810QH4	U S TREASURY BOND	4.375% 05/15/2040 DD 05/15/10		362,446.90	401,540.75

912810QN1	U S TREASURY BOND	4.750% 02/15/2041 DD 02/15/11	695,287.53	677,950.00	520,000.00
912810QS0	U S TREASURY BOND	3.750% 08/15/2041 DD 08/15/11	553,640.04	540,619.20	480,000.00
912810QU5	U S TREASURY BOND	3.125% 02/15/2042 DD 02/15/12	796,968.75	811,784.00	800,000.00
912810QW1	U S TREASURY BOND	3.000% 05/15/2042 DD 05/15/12	183,783.06	187,419.96	189,000.00
912810QZ4	U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	945,590.08	1,044,650.44	1,031,000.00
912810RD2	U S TREASURY BOND	3.750% 11/15/2043 DD 11/15/13	1,408,884.88	1,485,264.90	1,310,000.00
912810RP5	U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	5,596,058.68	5,316,318.70	5,390,000.00
912810RS9	U S TREASURY BOND	2.500% 05/15/2046 DD 05/15/16	2,726,308.99	2,319,428.70	2,610,000.00
912828R69	U S TREASURY NOTE	1.625% 05/31/2023 DD 05/31/16	9,984.41	9,660.60	10,000.00
912828UV0	U S TREASURY NOTE	1.125% 03/31/2020 DD 03/31/13	14,417.15	14,806.05	15,000.00
912828TY6	U S TREASURY NOTE	1.625% 11/15/2022 DD 11/15/12	164,318.43	165,444.00	170,000.00
912828WCO	U S TREASURY NOTE	1.750% 10/31/2020 DD 10/31/13	190,288.62	190,378.10	190,000.00
912828RY8	U S TREASURY NOTE	1.375% 12/31/2018 DD 12/31/11	197,117.99	200,648.00	200,000.00
912828T42	U S TREASURY NOTE	0.750% 09/30/2018 DD 09/30/16	219,944.34	218,512.80	220,000.00
912828P95	U S TREASURY NOTE	1.000% 03/15/2019 DD 03/15/16	255,996.95	253,645.95	255,000.00
912828P79	U S TREASURY NOTE	1.500% 02/28/2023 DD 02/29/16	264,745.60	254,877.00	265,000.00
912828TH3	U S TREASURY NOTE	0.875% 07/31/2019 DD 07/31/12	270,553.91	276,752.00	280,000.00
912828UF5	U S TREASURY NOTE	1.125% 12/31/2019 DD 12/31/12	297,126.90	297,081.00	300,000.00
912828M80	U S TREASURY NOTE	2.000% 11/30/2022 DD 11/30/15	314,027.10	297,972.00	300,000.00
912828SH4	U S TREASURY NOTE	1.375% 02/28/2019 DD 02/29/12	312,867.85	310,871.10	310,000.00
912828SN1	U S TREASURY NOTE	1.500% 03/31/2019 DD 03/31/12	311,554.60	311,587.20	310,000.00
912828UL2	U S TREASURY NOTE	1.375% 01/31/2020 DD 01/31/13	349,976.07	353,654.55	355,000.00
912828S43	U S TREASURY NOTE	0.750% 07/15/2019 DD 07/15/16	374,930.63	369,551.25	375,000.00
912828B90	U S TREASURY NOTE	2.000% 02/28/2021 DD 02/28/14	370,514.67	372,948.90	370,000.00
912828QT0	U S TREASURY NOTE	2.375% 06/30/2018 DD 06/30/11	431,373.22	423,026.10	415,000.00
912828JH4	U S TREASURY NOTE	4.000% 08/15/2018 DD 08/15/08	454,259.55	445,038.75	425,000.00
912828QB9	U S TREASURY NOTE	2.875% 03/31/2018 DD 03/31/11	459,791.92	445,213.80	435,000.00
912828VJ6	U S TREASURY NOTE	1.875% 06/30/2020 DD 06/30/13	458,313.64	464,439.00	460,000.00
912828HZ6	U S TREASURY NOTE	3.875% 05/15/2018 DD 05/15/08	491,770.40	467,559.00	450,000.00
912828WN6	U S TREASURY NOTE	2.000% 05/31/2021 DD 05/31/14	495,452.76	482,942.40	480,000.00
912828D80	U S TREASURY NOTE	1.625% 08/31/2019 DD 08/31/14	494,922.78	498,420.45	495,000.00
912828N30	U S TREASURY NOTE	2.125% 12/31/2022 DD 12/31/15	527,165.50	499,725.00	500,000.00
912828WD8	U S TREASURY NOTE	1.250% 10/31/2018 DD 10/31/13	503,632.50	500,800.00	500,000.00
912828C65	U S TREASURY NOTE	1.625% 03/31/2019 DD 03/31/14	500,202.64	503,965.00	500,000.00
912828U40	U S TREASURY NOTE	1.000% 11/30/2018 DD 11/30/16	508,841.28	508,368.00	510,000.00
912828QZ9	U S TREASURY NOTE	1.500% 03/31/2023 DD 03/31/16	530,375.44	514,060.10	535,000.00
912828P20	U S TREASURY NOTE	0.750% 01/31/2018 DD 01/31/16	554,648.24	553,828.95	555,000.00
912828Q45	U S TREASURY NOTE	0.875% 03/31/2018 DD 03/31/16	576,621.50	574,258.25	575,000.00
912828SF8	U S TREASURY NOTE	2.000% 02/15/2022 DD 02/15/12	580,173.59	575,897.00	575,000.00
912828VZ0	U S TREASURY NOTE	2.000% 09/30/2020 DD 09/30/13	592,577.34	586,571.40	580,000.00
912828T91	U S TREASURY NOTE	1.625% 10/31/2023 DD 10/31/16	630,002.52	606,104.10	630,000.00
912828A83	U S TREASURY NOTE	2.375% 12/31/2020 DD 12/31/13	594,410.90	609,523.95	595,000.00
912828V23	U S TREASURY NOTE	2.250% 12/31/2023 DD 12/31/16	625,344.30	625,293.75	625,000.00
912828U57	U S TREASURY NOTE	2.125% 11/30/2023 DD 11/30/16	627,805.08	625,816.80	630,000.00
912828UQ1	U S TREASURY NOTE	1.250% 02/29/2020 DD 02/28/13	649,955.51	649,779.65	655,000.00
9128282G4	U S TREASURY NOTE	0.875% 09/15/2019 DD 09/15/16	665,040.57	656,295.15	665,000.00
9128282B5	U S TREASURY NOTE	0.750% 08/15/2019 DD 08/15/16	667,018.65	659,688.70	670,000.00
912828VP2	U S TREASURY NOTE	2.000% 07/31/2020 DD 07/31/13	650,628.26	663,469.15	655,000.00
912828A42	U S TREASURY NOTE	2.000% 11/30/2020 DD 11/30/13	667,896.28	676,934.50	670,000.00
912828SD3	U S TREASURY NOTE	1.250% 01/31/2019 DD 01/31/12	675,510.57	681,401.79	681,000.00
912828K25	U S TREASURY NOTE	0.750% 04/15/2018 DD 04/15/15	681,858.28	682,883.35	685,000.00
912828SV3	U S TREASURY NOTE	1.750% 05/15/2022 DD 05/15/12	737,389.79	719,276.30	730,000.00
9128282C3	U S TREASURY NOTE	0.750% 08/31/2018 DD 08/31/16	724,407.70	720,526.75	725,000.00
912828S68	U S TREASURY NOTE	0.750% 07/31/2018 DD 07/31/16	731,228.01	726,094.50	730,000.00
912828VF4	U S TREASURY NOTE	1.375% 05/31/2020 DD 05/31/13	714,179.92	735,315.80	740,000.00
912828PT1	U S TREASURY NOTE	2.625% 01/31/2018 DD 01/31/11	763,125.73	742,972.10	730,000.00
912828U81	U S TREASURY NOTE	2.000% 12/31/2021 DD 12/31/16	762,674.42	762,789.20	760,000.00
912828J68	U S TREASURY NOTE	1.000% 03/15/2018 DD 03/15/15	765,957.14	765,359.55	765,000.00
912828G61	U S TREASURY NOTE	1.500% 11/30/2019 DD 11/30/14	769,969.92	771,593.90	770,000.00
912828WG1	U S TREASURY NOTE	2.250% 04/30/2021 DD 04/30/14	771,932.48	773,330.40	760,000.00
912828RR3	U S TREASURY NOTE	2.000% 11/15/2021 DD 11/15/11	785,866.87	776,143.98	774,000.00
912828J92	U S TREASURY NOTE	0.500% 03/31/2017 DD 03/31/15	796,292.49	797,039.85	797,000.00
912828XQ8	U S TREASURY NOTE	2.000% 07/31/2022 DD 07/31/15	852,398.11	826,953.90	830,000.00
912828JR2	U S TREASURY NOTE	3.750% 11/15/2018 DD 11/15/08	841,934.11	827,683.00	790,000.00
912828J84	U S TREASURY NOTE	1.375% 03/31/2020 DD 03/31/15	839,950.44	835,606.80	840,000.00
912828RC6	U S TREASURY NOTE	2.125% 08/15/2021 DD 08/15/11	883,373.22	883,303.75	875,000.00
912828R77	U S TREASURY NOTE	1.375% 05/31/2021 DD 05/31/16	920,649.96	901,710.40	920,000.00
912828HR4	U S TREASURY NOTE	3.500% 02/15/2018 DD 02/15/08	952,657.92	904,684.00	880,000.00
912828J43	U S TREASURY NOTE	1.750% 02/28/2022 DD 02/28/15	917,136.78	913,946.25	925,000.00
912828H86	U S TREASURY NOTE	1.500% 01/31/2022 DD 01/31/15	939,646.31	923,661.90	945,000.00
912828Q37	U S TREASURY NOTE	1.250% 03/31/2021 DD 03/31/16	951,294.85	928,064.50	950,000.00
912828L99	U S TREASURY NOTE	1.375% 10/31/2020 DD 10/31/15	930,540.31	928,466.20	940,000.00
912828D23	U S TREASURY NOTE	1.625% 04/30/2019 DD 04/30/14	951,931.61	957,419.50	950,000.00
912828P38	U S TREASURY NOTE	1.750% 01/31/2023 DD 01/31/16	1,023,664.00	976,950.00	1,000,000.00
912828C57	U S TREASURY NOTE	2.250% 03/31/2021 DD 03/31/14	975,185.82	987,547.30	970,000.00
912828L65	U S TREASURY NOTE	1.375% 09/30/2020 DD 09/30/15	998,689.71	988,670.00	1,000,000.00
912828L32	U S TREASURY NOTE	1.375% 08/31/2020 DD 08/31/15	992,056.00	989,610.00	1,000,000.00
912828K58	U S TREASURY NOTE	1.375% 04/30/2020 DD 04/30/15	999,850.44	993,560.00	1,000,000.00
912828J50	U S TREASURY NOTE	1.375% 02/29/2020 DD 02/28/15	994,336.08	995,230.00	1,000,000.00
912828XM7	U S TREASURY NOTE	1.625% 07/31/2020 DD 07/31/15	1,003,683.00	999,340.00	1,000,000.00
912828F39	U S TREASURY NOTE	1.750% 09/30/2019 DD 09/30/14	998,588.00	1,009,840.00	1,000,000.00
912828S76	U S TREASURY NOTE	1.125% 07/31/2021 DD 07/31/16	1,052,014.04	1,014,972.00	1,050,000.00
912828ND8	U S TREASURY NOTE	3.500% 05/15/2020 DD 05/15/10	1,017,320.55	1,020,412.80	960,000.00
912828H94	U S TREASURY NOTE	1.000% 02/15/2018 DD 02/15/15	1,035,018.63	1,035,362.25	1,035,000.00
912828XE5	U S TREASURY NOTE	1.500% 05/31/2020 DD 05/31/15	1,061,584.70	1,056,767.00	1,060,000.00
912828H37	U S TREASURY NOTE	0.875% 01/15/2018 DD 01/15/15	1,076,378.53	1,074,494.75	1,075,000.00
912828KQ2	U S TREASURY NOTE	3.125% 05/15/2019 DD 05/15/09	1,186,313.13	1,118,731.26	1,073,000.00
912828UN8	U S TREASURY NOTE	2.000% 02/15/2023 DD 02/15/13	1,136,105.01	1,128,622.88	1,138,000.00
912828G38	U S TREASURY NOTE	2.250% 11/15/2024 DD 11/15/14	1,149,474.22	1,142,950.50	1,150,000.00
912828G95	U S TREASURY NOTE	1.625% 12/31/2019 DD 12/31/14	1,178,316.85	1,180,781.00	1,175,000.00
912828H52	U S TREASURY NOTE	1.250% 01/31/2020 DD 01/31/15	1,203,973.62	1,191,192.00	1,200,000.00
912828V56	U S TREASURY NOTE	2.500% 08/15/2023 DD 08/15/13	1,300,190.40	1,221,276.00	1,200,000.00
912828NA4	U S TREASURY NOTE	3.125% 04/30/2017 DD 04/30/10	1,283,402.63	1,260,500.00	1,250,000.00

912828MP2	U S TREASURY NOTE	3.625% 02/15/2020 DD 02/15/10	1,357,345.05	1,324,804.50	1,245,000.00
912828LY4	U S TREASURY NOTE	3.375% 11/15/2019 DD 11/15/09	1,424,279.73	1,371,552.00	1,300,000.00
912828P46	U S TREASURY NOTE	1.625% 02/15/2026 DD 02/15/16	1,477,639.87	1,398,766.86	1,497,000.00
912828XK1	U S TREASURY NOTE	0.875% 07/15/2018 DD 07/15/15	1,458,489.42	1,456,324.80	1,461,000.00
912828M56	U S TREASURY NOTE	2.250% 11/15/2025 DD 11/15/15	1,628,439.06	1,544,952.35	1,565,000.00
912828UR9	U S TREASURY NOTE	0.750% 02/28/2018 DD 02/28/13	1,577,876.26	1,576,302.80	1,580,000.00
912828T34	U S TREASURY NOTE	1.125% 09/30/2021 DD 09/30/16	1,669,887.20	1,644,591.85	1,705,000.00
912828XF2	U S TREASURY NOTE	1.125% 06/15/2018 DD 06/15/15	1,651,980.02	1,651,617.00	1,650,000.00
912828R36	U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	1,803,614.07	1,697,150.00	1,820,000.00
912828J27	U S TREASURY NOTE	2.000% 02/15/2025 DD 02/15/15	1,842,005.52	1,781,102.40	1,830,000.00
912828S84	U S TREASURY NOTE	VAR RT 07/31/2018 DD 07/31/16	1,795,105.25	1,796,561.65	1,795,000.00
912828WZ9	U S TREASURY NOTE	1.750% 04/30/2022 DD 04/30/15	1,917,895.60	1,903,230.90	1,930,000.00
912828TJ9	U S TREASURY NOTE	1.625% 08/15/2022 DD 08/15/12	2,130,003.91	2,038,230.70	2,090,000.00
912828K82	U S TREASURY NOTE	1.000% 08/15/2018 DD 08/15/15	2,108,567.74	2,101,201.68	2,104,000.00
912828VB3	U S TREASURY NOTE	1.750% 05/15/2023 DD 05/15/13	2,186,874.03	2,113,536.60	2,170,000.00
912828S92	U S TREASURY NOTE	1.250% 07/31/2023 DD 07/31/16	2,374,027.37	2,245,262.85	2,385,000.00
912828PN4	U S TREASURY NOTE	2.750% 12/31/2017 DD 12/31/10	2,581,152.34	2,545,025.00	2,500,000.00
912828D56	U S TREASURY NOTE	2.375% 08/15/2024 DD 08/15/14	2,645,376.56	2,597,020.25	2,585,000.00
912828VE7	U S TREASURY NOTE	1.000% 05/31/2018 DD 05/31/13	2,604,200.47	2,603,984.05	2,605,000.00
912828VV9	U S TREASURY NOTE	2.125% 08/31/2020 DD 08/31/13	2,657,588.09	2,642,042.00	2,600,000.00
912828TV2	U S TREASURY NOTE	1.250% 10/31/2019 DD 10/31/12	2,840,524.27	2,852,795.10	2,865,000.00
912828WE6	U S TREASURY NOTE	2.750% 11/15/2023 DD 11/15/13	3,229,233.31	3,216,668.58	3,114,000.00
912828T75	U S TREASURY NOTE	VAR RT 10/31/2018 DD 10/31/16	3,615,997.70	3,615,325.35	3,615,000.00
912828XG0	U S TREASURY NOTE	2.125% 06/30/2022 DD 06/30/15	3,841,246.86	3,838,464.00	3,825,000.00
912828XB1	U S TREASURY NOTE	2.125% 05/15/2025 DD 05/15/15	4,015,894.68	3,891,830.70	3,970,000.00
912828WY2	U S TREASURY NOTE	2.250% 07/31/2021 DD 07/31/14	4,367,375.54	4,255,615.40	4,190,000.00
912828T83	U S TREASURY NOTE	0.750% 10/31/2018 DD 10/31/16	5,321,768.55	5,316,497.55	5,355,000.00
912828P53	U S TREASURY NOTE	0.750% 02/15/2019 DD 02/15/16	5,805,023.88	5,781,833.60	5,840,000.00
912828D72	U S TREASURY NOTE	2.000% 08/31/2021 DD 08/31/14	5,838,237.77	5,848,183.50	5,825,000.00
912828K74	U S TREASURY NOTE	2.000% 08/15/2025 DD 08/15/15	5,984,612.48	5,865,296.85	6,055,000.00
912828Q52	U S TREASURY NOTE	0.875% 04/15/2019 DD 04/15/16	6,475,209.38	6,436,674.90	6,495,000.00
912828WJ5	U S TREASURY NOTE	2.500% 05/15/2024 DD 05/15/14	6,617,031.25	6,495,744.00	6,400,000.00
912828T67	U S TREASURY NOTE	1.250% 10/31/2021 DD 10/31/16	6,823,483.92	6,715,103.25	6,925,000.00
912828T26	U S TREASURY NOTE	1.375% 09/30/2023 DD 09/30/16	7,590,726.75	7,272,883.20	7,680,000.00
912828XH8	U S TREASURY NOTE	1.625% 06/30/2020 DD 06/30/15	8,037,661.43	7,913,717.70	7,910,000.00
912828VK3	U S TREASURY NOTE	1.375% 06/30/2018 DD 06/30/13	8,578,957.41	8,534,841.55	8,495,000.00
912828R51	U S TREASURY NOTE	0.875% 05/31/2018 DD 05/31/16	8,657,799.37	8,628,142.25	8,645,000.00
912828M64	U S TREASURY NOTE	1.250% 11/15/2018 DD 11/15/15	8,927,517.50	8,898,505.20	8,885,000.00
912828UJ7	U S TREASURY NOTE	0.875% 01/31/2018 DD 01/31/13	9,181,476.98	9,163,214.20	9,170,000.00
912828TR1	U S TREASURY NOTE	1.000% 09/30/2019 DD 09/30/12	10,162,366.64	10,088,666.15	10,195,000.00
912828A75	U S TREASURY NOTE	1.500% 12/31/2018 DD 12/31/13	11,010,081.62	10,908,117.90	10,845,000.00
912828B33	U S TREASURY NOTE	1.500% 01/31/2019 DD 01/31/14	11,068,835.61	10,937,067.54	10,878,000.00
912828TW0	U S TREASURY NOTE	0.750% 10/31/2017 DD 10/31/12	12,389,064.48	12,516,724.80	12,528,000.00
912828U65	U S TREASURY NOTE	1.750% 11/30/2021 DD 11/30/16	12,709,636.01	12,679,698.50	12,775,000.00
912828G87	U S TREASURY NOTE	2.125% 12/31/2021 DD 12/31/14	20,519,918.12	19,782,904.40	19,615,000.00
9128282F6	U S TREASURY NOTE	1.125% 08/31/2021 DD 08/31/16	20,488,661.80	19,797,642.90	20,490,000.00
9128282A7	U S TREASURY NOTE	1.500% 08/15/2026 DD 08/15/16	175,559,181.10	166,195,211.00	180,700,000.00
912828U24	U S TREASURY NOTE	2.000% 11/15/2026 DD 11/15/16	239,071,961.03	237,633,731.30	246,982,000.00
9128282D1	U S TREASURY NOTE	1.375% 08/31/2023 DD 08/31/16	17,682,196.88	17,035,330.80	17,980,000.00
912828B66	U S TREASURY NOTE	2.750% 02/15/2024 DD 02/15/14	590,186.57	572,176.74	554,000.00
912828C24	U S TREASURY NOTE	1.500% 02/28/2019 DD 02/28/14	730,405.21	728,965.75	725,000.00
912828F21	U S TREASURY NOTE	2.125% 09/30/2021 DD 09/30/14	847,227.65	837,362.10	830,000.00
912828F62	U S TREASURY NOTE	1.500% 10/31/2019 DD 10/31/14	1,496,787.22	1,508,642.10	1,505,000.00
912828F96	U S TREASURY NOTE	2.000% 10/31/2021 DD 10/31/14	514,287.00	501,445.00	500,000.00
912828G53	U S TREASURY NOTE	1.875% 11/30/2021 DD 11/30/14	798,000.80	797,848.00	800,000.00
912828J76	U S TREASURY NOTE	1.750% 03/31/2022 DD 03/31/15	828,797.53	818,944.40	830,000.00
912828KD1	U S TREASURY NOTE	2.750% 02/15/2019 DD 02/15/09	1,407,104.43	1,397,560.55	1,355,000.00
912828L24	U S TREASURY NOTE	1.875% 08/31/2022 DD 08/31/15	296,599.20	296,508.00	300,000.00
912828L40	U S TREASURY NOTE	1.000% 09/15/2018 DD 09/15/15	251,036.50	249,472.50	250,000.00
912828L81	U S TREASURY NOTE	0.875% 10/15/2018 DD 10/15/15	150,115.33	149,274.00	150,000.00
912828LJ7	U S TREASURY NOTE	3.625% 08/15/2019 DD 08/15/09	848,918.23	836,286.10	790,000.00
912828M49	U S TREASURY NOTE	1.875% 10/31/2022 DD 10/31/15	1,231,331.63	1,168,276.48	1,184,000.00
912828M98	U S TREASURY NOTE	1.625% 11/30/2020 DD 11/30/15	510,115.50	497,990.00	500,000.00
912828N48	U S TREASURY NOTE	1.750% 12/31/2020 DD 12/31/15	644,294.53	644,800.05	645,000.00
912828N89	U S TREASURY NOTE	1.375% 01/31/2021 DD 01/31/16	1,315,508.35	1,298,906.40	1,320,000.00
912828P87	U S TREASURY NOTE	1.125% 02/28/2021 DD 02/29/16	1,885,990.94	1,858,449.10	1,910,000.00
912828PC8	U S TREASURY NOTE	2.625% 11/15/2020 DD 11/15/10	1,639,944.03	1,617,568.35	1,565,000.00
912828PX2	U S TREASURY NOTE	3.625% 02/15/2021 DD 02/15/11	1,378,643.09	1,395,472.00	1,300,000.00
912828PY0	U S TREASURY NOTE	2.750% 02/28/2018 DD 02/28/11	410,345.09	408,016.00	400,000.00
912828Q78	U S TREASURY NOTE	1.375% 04/30/2021 DD 04/30/16	736,789.50	735,735.00	750,000.00
912828QG8	U S TREASURY NOTE	2.625% 04/30/2018 DD 04/30/11	733,742.19	714,847.00	700,000.00
912828QN3	U S TREASURY NOTE	3.125% 05/15/2021 DD 05/15/11	1,180,538.36	1,178,137.22	1,118,000.00
912828R44	U S TREASURY NOTE	0.875% 05/15/2019 DD 05/15/16	433,098.33	430,837.05	435,000.00
912828R93	U S TREASURY NOTE	0.625% 06/30/2018 DD 06/30/16	750,529.86	745,282.50	750,000.00
912828RH5	U S TREASURY NOTE	1.375% 09/30/2018 DD 09/30/11	3,011,145.42	2,989,167.50	2,978,000.00
912828S27	U S TREASURY NOTE	1.125% 06/30/2021 DD 06/30/16	643,477.15	619,424.00	640,000.00
912828S78	U S TREASURY NOTE	1.250% 04/30/2019 DD 04/30/12	290,578.12	299,823.00	300,000.00
912828T59	U S TREASURY NOTE	1.000% 10/15/2019 DD 10/15/16	540,054.00	534,222.00	540,000.00
912828TC4	U S TREASURY NOTE	1.000% 06/30/2019 DD 06/30/12	288,785.10	297,657.00	300,000.00
912828U32	U S TREASURY NOTE	1.000% 11/15/2019 DD 11/15/16	2,274,194.29	2,272,331.00	2,300,000.00
912828U73	U S TREASURY NOTE	1.375% 12/15/2019 DD 12/15/16	533,685.19	533,726.70	535,000.00
912828U99	U S TREASURY NOTE	1.250% 12/31/2018 DD 12/31/16	580,644.96	580,591.60	580,000.00
912828UB4	U S TREASURY NOTE	1.000% 11/30/2019 DD 11/30/12	123,807.68	128,436.10	130,000.00
912828VA5	U S TREASURY NOTE	1.125% 04/30/2020 DD 04/30/13	415,876.23	424,070.30	430,000.00
912828VQ0	U S TREASURY NOTE	1.375% 07/31/2018 DD 07/31/13	785,300.53	773,448.75	775,000.00
912828WL0	U S TREASURY NOTE	1.500% 05/31/2019 DD 05/31/14	299,604.00	301,383.00	300,000.00
912828WR7	U S TREASURY NOTE	2.125% 06/30/2021 DD 06/30/14	948,060.00	909,702.00	900,000.00
912828WW6	U S TREASURY NOTE	1.625% 07/31/2019 DD 07/31/14	13,861,706.73	13,584,295.10	13,490,000.00
90347A100	UBIQUITI NETWORKS INC		210,337.50	216,750.00	3,750.00
90261XHH8	UBS AG/STAMFORD CT	1.800% 03/26/2018 DD 03/26/15	469,384.30	470,324.30	470,000.00
90261XHC9	UBS AG/STAMFORD CT	1.375% 08/14/2017 DD 08/14/14	473,470.50	474,843.25	475,000.00
90269GAN1	UBS COMMERCIAL MORTG C1 D 144A	VAR RT 05/10/2045 DD 05/01/12	1,826,589.02	1,742,808.27	1,743,000.00
90269GAQ4	UBS COMMERCIAL MORTG C1 E 144A	VAR RT 05/10/2045 DD 05/01/12	555,933.75	516,245.04	642,000.00

90269GAS0	UBS COMMERCIAL MORTG C1 F 144A	VAR RT 05/10/2045 DD 05/01/12	661,204.33	661,204.33	861,000.00
ESBRJL171	UBS GROUP AG		21,321,687.94	22,205,818.02	1,414,977.00
90351DAF4	UBS GROUP FUNDING JERSEY 144A	4.125% 04/15/2026 DD 04/05/16	1,010,830.00	1,022,720.00	1,000,000.00
90351DAB3	UBS GROUP FUNDING JERSEY 144A	4.125% 09/24/2025 DD 09/24/15	199,626.00	203,854.00	200,000.00
90269PAL5	UBS-BAMLL TRUST WRM D 144A	VAR RT 06/10/2030 DD 07/01/12	388,283.20	435,685.50	450,000.00
90270RBE3	UBS-BARCLAYS COMMERCIAL C4 A5	2.850% 12/10/2045 DD 12/01/12	351,380.86	353,143.00	350,000.00
EB5596995	UCB SA		1,218,589.80	1,436,514.23	22,360.00
90265Y106	UCP INC		56,521.50	64,865.15	5,383.00
90265EAL4	UDR INC	2.950% 09/01/2026 DD 08/23/16	300,000.00	280,611.00	300,000.00
902653104	UDR INC		5,237,997.81	6,861,450.24	188,088.00
902673102	UFP TECHNOLOGIES INC		116,223.30	113,328.85	4,453.00
902681105	UGI CORP		1,057,342.51	1,676,805.12	36,389.00
903724AP7	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2022 DD 09/01/15	191,080.00	197,457.72	204,000.00
903724AQ5	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2023 DD 09/01/15	459,090.00	476,160.00	496,000.00
903724AR3	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2024 DD 09/01/15	559,010.00	606,100.00	638,000.00
903724AU6	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2027 DD 09/01/15	836,294.75	855,259.02	921,000.00
903724AM4	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2020 DD 09/01/15	1,135,322.13	1,154,676.26	1,171,000.00
903724AN2	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2021 DD 09/01/15	294,397.02	296,843.84	304,000.00
903724AS1	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2025 DD 09/01/15	1,165,194.85	1,228,342.80	1,308,000.00
903724AV4	UKRAINE GOVERNMENT INTERN 144A	7.750% 09/01/2019 DD 09/01/15	1,915.00	2,010.80	2,000.00
90384S303	ULTA SALON COSMETICS & FRAGRAN		1,661,342.11	3,149,783.70	12,355.00
90385D107	ULTIMATE SOFTWARE GROUP INC/TH		1,046,083.45	1,060,912.30	5,818.00
90385V107	ULTRA CLEAN HOLDINGS INC		219,503.32	215,941.40	22,262.00
90400D108	ULTRAGENYX PHARMACEUTICAL INC		7,057,256.80	5,998,497.65	85,315.00
904034105	ULTRATECH INC		323,841.84	335,887.86	14,007.00
902788108	UMB FINANCIAL CORP		2,305,544.32	2,384,704.64	30,922.00
903002103	UMH PROPERTIES INC		169,290.76	197,200.15	13,103.00
EB4005006	UMICORE SA		964,229.42	1,133,098.78	19,839.00
904214103	UMPQUA HOLDINGS CORP		2,701,798.50	2,858,578.92	152,214.00
904311AA5	UNDER ARMOUR INC	3.250% 06/15/2026 DD 06/13/16	49,788.50	47,221.50	50,000.00
904311206	UNDER ARMOUR INC		708,810.43	988,803.45	39,285.00
904311107	UNDER ARMOUR INC		791,787.10	1,126,733.30	38,786.00
EF7076245	UNIBAIL-RODAMCO SE		4,310,537.74	4,628,312.61	19,352.00
FJ6911484	UNICHARM CORP		1,555,686.73	1,800,237.98	82,100.00
EIB5M1SM9	UNICREDIT SPA		5,111,349.55	3,329,922.57	1,154,745.00
904677200	UNIFI INC		332,372.70	353,382.90	10,830.00
904708104	UNIFIRST CORP/MA		1,355,842.80	1,387,228.05	9,657.00
904764AU1	UNILEVER CAPITAL CORP	2.000% 07/28/2026 DD 07/28/16	413,351.40	383,502.00	420,000.00
904764AH0	UNILEVER CAPITAL CORP	5.900% 11/15/2032 DD 11/12/02	45,415.35	58,457.70	45,000.00
ENB12T3J2	UNILEVER NV		24,758,521.95	30,343,117.09	735,474.00
EXB10RZP7	UNILEVER PLC		9,325,857.24	9,938,639.70	244,290.00
90539J109	UNION BANKSHARES CORP		1,019,947.16	1,071,199.28	29,972.00
905400107	UNION BANKSHARES INC/MORRISVIL		32,680.00	36,360.00	800.00
906548CK6	UNION ELECTRIC CO	3.500% 04/15/2024 DD 04/04/14	126,667.50	128,662.50	125,000.00
907818DT2	UNION PACIFIC CORP	4.821% 02/01/2044 DD 08/21/13	29,670.30	33,243.60	30,000.00
907818EM6	UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	102,624.00	93,347.00	100,000.00
907818EF1	UNION PACIFIC CORP	4.050% 11/15/2045 DD 10/29/15	130,813.70	120,774.00	120,000.00
907818DK1	UNION PACIFIC CORP	4.163% 07/15/2022 DD 06/23/11	243,963.00	242,469.00	225,000.00
907818108	UNION PACIFIC CORP		12,299,958.93	18,628,289.28	179,671.00
EIB89YH97	UNIPOLSAI SPA		492,400.46	359,782.60	168,033.00
FHB29MKF9	UNI-PRESIDENT CHINA HOLDINGS L		4,060,235.30	2,919,157.57	4,137,599.00
90915J103	UNIQUE FABRICATING INC		14,420.70	14,322.60	981.00
909214306	UNISYS CORP		228,284.00	243,774.70	16,306.00
909218109	UNIT CORP		735,874.00	939,778.25	34,975.00
909319AA3	UNITED AIRLINES 2013-1 CLASS A	4.300% 02/15/2027 DD 08/15/13	221,592.12	232,305.22	225,539.05
90932QAA4	UNITED AIRLINES 2014-2 CLASS A	3.750% 03/03/2028 DD 08/11/14	0.07	0.07	0.07
909907107	UNITED BANKSHARES INC/WV		2,067,376.60	2,092,257.50	45,238.00
90984P303	UNITED COMMUNITY BANKS INC/GA		1,286,253.99	1,436,066.46	48,483.00
909839102	UNITED COMMUNITY FINANCIAL COR		262,364.80	287,796.48	32,192.00
910047109	UNITED CONTINENTAL HOLDINGS IN		2,279,601.90	4,878,149.92	66,934.00
910304104	UNITED FINANCIAL BANCORP INC		569,513.09	629,480.08	34,663.00
910340108	UNITED FIRE GROUP INC		682,450.30	734,108.10	14,930.00
910710102	UNITED INSURANCE HOLDINGS CORP		65,158.65	75,594.02	4,993.00
ED4354137	UNITED INTERNET AG		1,013,935.15	1,011,679.73	25,857.00
EXBDX8CX5	UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2068	247,189.27	454,565.91	148,468.60
EX0908189	UNITED KINGDOM GILT INFLA REGS	2.500% 04/16/2020	1,070,868.69	802,239.28	175,000.00
EXB85SFQ5	UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2024	992,538.99	857,264.72	589,863.60
EX0893266	UNITED KINGDOM GILT INFLA REGS	4.125% 07/22/2030	1,175,984.48	1,093,880.02	240,000.00
EXBYMWG30	UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2046	1,169,390.88	1,113,744.40	554,693.40
EXB7RN0G2	UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2044	1,397,219.49	1,438,082.54	737,316.00
EXB3LZBF0	UNITED KINGDOM GILT INFLA REGS	0.625% 03/22/2040	1,611,581.90	1,562,149.78	770,477.40
EXBBDR7T4	UNITED KINGDOM GILT INFLA REGS	0.125% 11/22/2019	1,901,226.38	1,775,584.29	1,314,437.20
EXB3Y1JG1	UNITED KINGDOM GILT INFLA REGS	0.125% 03/22/2029	2,200,967.66	1,981,868.75	1,271,487.60
EXB73ZYW9	UNITED KINGDOM GILT INFLA REGS	0.250% 03/22/2052	1,837,284.16	2,329,932.68	1,011,950.00
EXB46CGH7	UNITED KINGDOM GILT INFLA REGS	0.750% 03/22/2034	2,972,042.56	2,812,311.71	1,533,663.15
EXB3D4VD1	UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2032	3,135,688.50	2,902,398.26	1,524,437.50
EXB0CNH23	UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2055	2,963,572.96	3,977,120.56	1,274,418.75
EX3179085	UNITED KINGDOM GILT INFLA REGS	2.000% 01/26/2035	78,373.92	82,460.11	25,000.00
EXB0V3WQ9	UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2017	1,694,669.03	1,708,654.44	1,332,727.50
EXB128DH9	UNITED KINGDOM GILT INFLA REGS	1.250% 11/22/2027	1,264,260.45	1,113,729.72	654,960.00
EXB3MYD37	UNITED KINGDOM GILT INFLA REGS	0.625% 11/22/2042	1,163,401.55	1,168,727.75	548,389.60
EXB421JZ2	UNITED KINGDOM GILT INFLA REGS	0.500% 03/22/2050	527,660.25	688,008.30	291,606.80
EXB4PTCY6	UNITED KINGDOM GILT INFLA REGS	0.375% 03/22/2062	1,361,039.91	1,891,838.13	651,258.80
EXB4RMC90	UNITED KINGDOM GILT REGS	3.750% 09/07/2021	746,878.02	739,593.36	520,000.00
EXB8KP6M3	UNITED KINGDOM GILT REGS	1.250% 07/22/2018	12,780,543.20	11,068,786.89	8,795,000.00
911163103	UNITED NATURAL FOODS INC		1,648,585.37	1,635,221.24	34,267.00
FM6916783	UNITED OVERSEAS BANK LTD		8,186,917.27	7,668,137.88	543,047.00
911312AJ5	UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	88,851.00	98,665.50	75,000.00
911312106	UNITED PARCEL SERVICE INC		12,860,720.71	16,889,796.56	147,329.00
911308AA2	UNITED PARCEL SVC AMER INC DEB	8.375% 04/01/2020 DD 12/20/89	53,929.70	53,390.70	45,000.00
911363109	UNITED RENTALS INC		971,135.04	1,972,762.30	18,685.00
911684108	UNITED STATES CELLULAR CORP		104,502.06	105,540.08	2,414.00
911922102	UNITED STATES LIME & MINERALS		91,328.25	96,581.25	1,275.00

912909108	UNITED STATES STEEL CORP		1,021,161.18	1,199,946.51	36,351.00
913017BV0	UNITED TECHNOLOGIES CORP	3.100% 06/01/2022 DD 06/01/12	125,717.82	128,480.00	125,000.00
913017CF4	UNITED TECHNOLOGIES CORP	1.500% 11/01/2019 DD 11/01/16	1,997,960.00	1,985,260.00	2,000,000.00
913017109	UNITED TECHNOLOGIES CORP		14,210,954.89	18,128,736.36	165,378.00
913017BT5	UNITED TECHNOLOGIES CORP	4.500% 06/01/2042 DD 06/01/12	223,481.48	230,136.00	215,000.00
91307C102	UNITED THERAPEUTICS CORP		804,532.05	1,425,263.91	9,937.00
FJ6723830	UNITED URBAN INVESTMENT CORP		910,861.00	928,890.16	609.00
EXB39J2M5	UNITED UTILITIES GROUP PLC		1,345,840.93	1,367,959.35	122,872.00
91324PCR1	UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	67,440.75	71,605.30	65,000.00
91324PCW0	UNITEDHEALTH GROUP INC	3.450% 01/15/2027 DD 12/20/16	100,352.00	101,583.00	100,000.00
91324PBU5	UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	270,870.00	264,037.50	250,000.00
91324P102	UNITEDHEALTH GROUP INC		16,858,742.98	31,927,819.96	199,499.00
91324PCQ3	UNITEDHEALTH GROUP INC	4.625% 07/15/2035 DD 07/23/15	190,528.42	196,207.20	180,000.00
913259107	UNITIL CORP		414,008.72	435,626.72	9,608.00
91337DAB0	UNITYMEDIA GMBH 144A	6.125% 01/15/2025 DD 10/22/14	492,950.00	493,200.00	480,000.00
91412GSB2	UNIV OF CALIFORNIA CA REVENUES	1.796% 07/01/2019 DD 03/14/13	555,598.00	551,694.00	550,000.00
91412FY77	UNIV OF CALIFORNIA CA REVENUES	5.770% 05/15/2043 DD 08/27/09	155,506.25	152,832.50	125,000.00
913366EP1	UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	59,107.50	65,605.00	50,000.00
91425MBZ9	UNIV OF DELAWARE DE REVENUE	2.968% 11/01/2017 DD 11/18/10	1,112,894.00	1,073,928.40	1,060,000.00
91336L107	UNIVAR INC		3,753,441.18	4,073,790.15	143,595.00
91338E101	UNIVERSAL AMERICAN CORP		283,998.00	284,570.00	28,600.00
913456109	UNIVERSAL CORP/VA		833,076.80	977,160.00	15,328.00
91347P105	UNIVERSAL DISPLAY CORP		348,193.30	337,405.90	5,993.00
913483103	UNIVERSAL ELECTRONICS INC		142,982.95	132,133.85	2,047.00
913543104	UNIVERSAL FOREST PRODUCTS INC		416,849.46	434,673.72	4,254.00
91359E105	UNIVERSAL HEALTH REALTY INCOME		100,935.20	117,799.64	1,796.00
913903100	UNIVERSAL HEALTH SERVICES INC		1,263,699.68	1,923,456.78	18,081.00
91359V107	UNIVERSAL INSURANCE HOLDINGS I		233,595.30	271,333.60	9,554.00
91388P105	UNIVERSAL LOGISTICS HOLDINGS I		37,415.15	43,540.05	2,663.00
91481CAA8	UNIVERSITY OF PENNSYLVANIA	4.674% 09/01/2039 DD 04/05/12	45,019.20	39,543.60	40,000.00
915271100	UNIVEST CORP OF PENNSYLVANIA		470,547.90	529,687.80	17,142.00
91529YAK2	UNUM GROUP	4.000% 03/15/2024 DD 03/14/14	100,833.00	100,407.00	100,000.00
91529Y106	UNUM GROUP		1,418,254.39	2,210,557.60	50,320.00
FM6916841	UOL GROUP LTD		186,222.11	244,625.18	59,000.00
90320MAA3	UPCB FINANCE IV LTD 144A	5.375% 01/15/2025 DD 04/15/15	705,000.00	710,287.50	705,000.00
SF5051252	UPM-KYMMENE OYJ		1,584,914.80	2,555,235.92	103,796.00
91704F104	URBAN EDGE PROPERTIES		338,828.64	356,859.72	12,972.00
917047102	URBAN OUTFITTERS INC		4,777,955.70	3,724,215.68	130,766.00
917286205	URSTADT BIDDLE PROPERTIES INC		93,654.16	102,033.52	4,232.00
760942BA9	URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	105,500.00	90,000.00	100,000.00
760942AY8	URUGUAY GOVERNMENT INTERNATION	4.125% 11/20/2045 DD 11/20/12	129,165.00	130,113.00	158,000.00
760942AZ5	URUGUAY GOVERNMENT INTERNATION	4.500% 08/14/2024 DD 08/14/13	229,382.83	235,804.12	226,191.00
760942BB7	URUGUAY GOVERNMENT INTERNATION	4.375% 10/27/2027 DD 10/27/15	1,625,583.82	1,615,108.05	1,611,000.00
90345WAA2	US AIRWAYS 2012-1 CLASS A PASS	5.900% 04/01/2026 DD 05/14/12	988,845.17	992,182.11	889,849.43
91159HHG8	US BANCORP	3.700% 01/30/2024 DD 01/30/14	255,745.00	259,920.00	250,000.00
902973304	US BANCORP		12,039,786.28	17,769,807.66	345,918.00
90333L201	US CONCRETE INC		4,470,962.09	4,896,780.00	74,760.00
90333LAP7	US CONCRETE INC	6.375% 06/01/2024 DD 06/07/16	902,368.75	941,175.00	890,000.00
91732J102	US ECOLOGY INC		140,170.80	155,166.55	3,157.00
912008109	US FOODS HOLDING CORP		152,138.47	179,142.12	6,519.00
90337L108	US PHYSICAL THERAPY INC		109,987.50	122,850.00	1,750.00
90346E103	US SILICA HOLDINGS INC		496,264.67	608,799.88	10,741.00
912828HN3	US TREAS-CPI INFLAT	1.625% 01/15/2018 DD 01/15/08	389,193.77	384,786.69	374,988.25
912810RA8	US TREAS-CPI INFLAT	0.625% 02/15/2043 DD 02/15/13	2,039,519.97	2,165,788.46	2,365,560.00
912810QF8	US TREAS-CPI INFLAT	2.125% 02/15/2040 DD 02/15/10	4,718,053.42	4,624,124.47	3,733,619.00
912828XL9	US TREAS-CPI INFLAT	0.375% 07/15/2025 DD 07/15/15	5,190,227.70	5,144,807.92	5,172,896.75
912810QV3	US TREAS-CPI INFLAT	0.750% 02/15/2042 DD 02/15/12	9,050,666.28	9,626,134.12	10,167,878.70
912810FS2	US TREAS-CPI INFLAT	2.000%001/15/2026 DD 01/15/06	10,464,494.49	10,530,127.84	9,347,152.25
912810PZ5	US TREAS-CPI INFLAT	2.500% 01/15/2029 DD 01/15/09	12,354,629.69	12,004,224.76	9,952,514.00
912828S50	US TREAS-CPI INFLAT	0.125% 07/15/2026 DD 07/15/16	13,239,263.90	12,710,977.79	13,144,754.70
912828UH1	US TREAS-CPI INFLAT	0.125% 01/15/2023 DD 01/15/13	12,808,859.04	12,857,218.26	12,952,940.49
912828PP9	US TREAS-CPI INFLAT	1.125% 01/15/2021 DD 01/15/11	13,276,811.96	13,226,607.32	12,607,935.90
912810RR1	US TREAS-CPI INFLAT	1.000% 02/15/2046 DD 02/15/16	13,826,841.28	13,287,398.74	13,231,429.79
912810QP6	US TREAS-CPI INFLAT	2.125% 02/15/2041 DD 02/15/11	16,690,121.18	16,406,324.39	13,179,252.60
912828H45	US TREAS-CPI INFLAT	0.250% 01/15/2025 DD 01/15/15	19,923,017.45	19,626,975.69	19,956,659.70
912810PS1	US TREAS-CPI INFLAT	2.375% 01/15/2027 DD 01/15/07	25,829,287.14	24,140,243.52	20,607,148.00
912828LA6	US TREAS-CPI INFLAT	1.875% 07/15/2019 DD 07/15/09	24,534,006.03	24,494,056.02	23,003,865.60
912810PV4	US TREAS-CPI INFLAT	1.750% 01/15/2028 DD 01/15/08	25,803,820.46	25,026,333.85	22,414,385.50
912828N71	US TREAS-CPI INFLAT	0.625% 01/15/2026 DD 01/15/16	26,206,912.06	25,491,716.96	25,269,847.70
912828NM8	US TREAS-CPI INFLAT	1.250% 07/15/2020 DD 07/15/10	30,299,311.70	29,996,184.46	28,401,981.25
912828SA9	US TREAS-CPI INFLAT	0.125% 01/15/2022 DD 01/15/12	32,483,675.89	32,334,268.22	32,279,393.25
912828TE0	US TREAS-CPI INFLAT	0.125% 07/15/2022 DD 07/15/12	35,349,486.06	35,080,314.01	34,991,784.80
912828VM9	US TREAS-CPI INFLAT	0.375% 07/15/2023 DD 07/15/13	37,749,956.96	37,219,243.14	36,888,720.20
912828WU0	US TREAS-CPI INFLAT	0.125% 07/15/2024 DD 07/15/14	38,134,294.61	37,423,113.35	38,093,560.00
912810RF7	US TREAS-CPI INFLAT	1.375% 02/15/2044 DD 02/15/14	39,721,606.63	39,411,526.12	36,113,960.40
912828BZ5	US TREAS-CPI INFLAT	0.625% 01/15/2024 DD 01/15/14	43,727,078.84	43,654,109.86	42,900,350.70
912810FR4	US TREAS-CPI INFLAT	2.375% 01/15/2025 DD 07/15/04	44,140,702.59	43,678,956.43	38,040,912.75
912828C99	US TREAS-CPI INFLAT	0.125% 04/15/2019 DD 04/15/14	45,151,383.12	45,339,753.29	44,780,887.80
912828UX6	US TREAS-CPI INFLAT	0.125% 04/15/2018 DD 04/15/13	47,229,234.15	47,362,336.46	46,935,225.90
912810FD5	US TREAS-CPI INFLAT	3.625% 04/15/2028 DD 04/15/98	7,884,405.01	7,732,805.40	5,880,818.15
912810FH6	US TREAS-CPI INFLAT	3.875% 04/15/2029 DD 04/15/99	21,163,551.77	20,705,769.65	15,144,653.05
912810FQ6	US TREAS-CPI INFLAT	3.375% 04/15/2032 DD 10/15/01	421,234.84	423,562.02	306,405.00
912828JE1	US TREAS-CPI INFLAT	1.375% 07/15/2018 DD 07/15/08	4,351,063.60	4,356,139.92	4,197,920.30
912828K33	US TREAS-CPI INFLAT	0.125% 04/15/2020 DD 04/15/15	32,513,836.39	32,768,372.15	32,431,409.80
912828MF4	US TREAS-CPI INFLAT	1.375% 01/15/2020 DD 01/15/10	1,062,255.24	1,075,675.32	1,022,787.00
912828Q60	US TREAS-CPI INFLAT	0.125% 04/15/2021 DD 04/15/16	30,174,757.37	29,883,693.34	29,713,730.80
912828QV5	US TREAS-CPI INFLAT	0.625% 07/15/2021 DD 07/15/11	7,753,508.45	7,785,579.01	7,544,896.80
90290N109	USA COMPRESSION PARTNERS LP		451,064.78	469,435.50	27,135.00
90328S500	USA TECHNOLOGIES INC		33,183.10	33,183.10	7,717.00
902925106	USA TRUCK INC		52,899.00	49,864.75	5,725.00
90290KAD7	USAA AUTO OWNER TRUST 201 1 A4	0.940% 05/15/2019 DD 02/28/14	75,837.05	75,821.74	75,842.98
90328M107	USANA HEALTH SCIENCES INC		94,175.40	91,922.40	1,502.00
903293405	USG CORP		478,348.46	477,010.96	16,517.00

FJ6171493	USS CO LTD		2,744,847.72	2,793,758.39	175,000.00
917488108	UTAH MEDICAL PRODUCTS INC		33,273.45	36,593.25	503.00
917542QV7	UTAH ST	3.539% 07/01/2025 DD 09/30/10	100,701.00	104,862.00	100,000.00
91879Q109	VAIL RESORTS INC		1,174,563.99	1,326,129.51	8,221.00
91911TAL7	VALE OVERSEAS LTD	4.625% 09/15/2020 DD 09/15/10	135,346.25	127,937.50	125,000.00
91911TAM5	VALE OVERSEAS LTD	4.375% 01/11/2022 DD 01/11/12	275,878.25	270,187.50	275,000.00
91911TAH6	VALE OVERSEAS LTD	6.875% 11/21/2036 DD 11/21/06	1,035,695.60	1,004,700.00	1,020,000.00
91911TAK9	VALE OVERSEAS LTD	6.875% 11/10/2039 DD 11/10/09	103,542.00	97,250.00	100,000.00
91912EAA3	VALE SA	5.625% 09/11/2042 DD 09/11/12	1,100,328.00	973,500.00	1,100,000.00
91911XAM6	VALEANT PHARMACEUTICALS I 144A	7.000% 10/01/2020 DD 09/28/10	442,418.75	392,155.40	455,000.00
91831AAB7	VALEANT PHARMACEUTICALS I 144A	5.875% 05/15/2023 DD 03/27/15	1,663,837.50	1,309,925.00	1,735,000.00
NCB3XSX40	VALEANT PHARMACEUTICALS INTL		3,161,217.77	824,576.75	56,795.00
EFBDC5ST5	VALEO SA		2,140,901.08	2,706,100.78	46,981.00
91913YAE0	VALERO ENERGY CORP	7.500% 04/15/2032 DD 04/15/02	185,134.50	184,204.50	150,000.00
91913YAR1	VALERO ENERGY CORP	6.125% 02/01/2020 DD 02/08/10	1,050,633.40	1,037,506.20	940,000.00
91913YAL4	VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	1,607,070.90	1,579,986.00	1,350,000.00
91913Y100	VALERO ENERGY CORP		3,457,798.13	6,773,449.76	99,143.00
91914J102	VALERO ENERGY PARTNERS LP		1,000,857.45	1,318,316.33	29,779.00
918905100	VALHI INC		44,702.53	57,633.22	16,657.00
LBB13NPP4	VALID SOLUCOES E SERVICOS DE S		2,877,689.39	1,636,543.82	216,259.00
91915WAB8	VALIDUS HOLDINGS LTD	8.875% 01/26/2040 DD 01/26/10	790,332.00	787,206.00	600,000.00
G9319H102	VALIDUS HOLDINGS LTD		644,850.74	954,423.50	17,350.00
919794107	VALLEY NATIONAL BANCORP		1,919,542.50	1,986,086.64	170,626.00
EFB197DR1	VALLOUREC SA		792,790.03	890,381.98	128,880.00
920253101	VALMONT INDUSTRIES INC		356,558.28	555,005.10	3,939.00
920355104	VALSPAR CORP/THE		995,528.60	1,718,268.24	16,584.00
920355AG9	VALSPAR CORP/THE	4.200% 01/15/2022 DD 01/13/12	211,772.00	207,366.00	200,000.00
920355AJ3	VALSPAR CORP/THE	4.400% 02/01/2045 DD 01/21/15	50,337.50	45,342.00	50,000.00
92047W101	VALVOLINE INC		150,049.15	156,627.50	7,285.00
920479AA0	VALVOLINE INC 144A	5.500% 07/15/2024 DD 07/20/16	454,875.00	455,400.00	440,000.00
FB6548911	VANACHAI GROUP PCL		252,944.93	298,974.05	748,700.00
921659108	VANDA PHARMACEUTICALS INC		90,100.00	84,535.00	5,300.00
92210H105	VANTIV INC		1,357,125.83	1,951,958.80	32,740.00
92220P105	VARIAN MEDICAL SYSTEMS INC		1,461,398.21	1,809,246.56	20,152.00
922280102	VARONIS SYSTEMS INC		3,868,361.40	3,379,560.40	126,103.00
92230Y104	VASCO DATA SECURITY INTERNATIO		87,832.50	81,558.75	5,975.00
92231M109	VASCULAR SOLUTIONS INC		131,232.45	136,715.70	2,437.00
918194101	VCA INC		590,112.54	1,209,887.60	17,624.00
92240M108	VECTOR GROUP LTD		888,021.72	954,329.58	41,967.00
92240G101	VECTREN CORP		693,264.12	993,301.05	19,047.00
92242T101	VECTRUS INC		136,550.19	150,565.05	6,313.00
92241TAH5	VEDANTA RESOURCES PLC 144A	6.000% 01/31/2019 DD 06/03/13	279,354.25	285,712.50	285,000.00
922417100	VEECO INSTRUMENTS INC		704,836.35	801,012.85	27,479.00
922475108	VEEVA SYSTEMS INC		13,866,882.46	13,741,663.10	337,633.00
P97475AG5	VENEZUELA GOVERNMENT INTE REGS	6.000% 12/09/2020 DD 12/09/05	341,110.51	462,717.50	959,000.00
NAB07CTC1	VENEZUELA GOVERNMENT INTE REGS	7.650% 04/21/2025	574,552.00	767,585.00	1,687,000.00
P97475AN0	VENEZUELA GOVERNMENT INTE REGS	7.750% 10/13/2019 DD 10/13/09	741,130.26	809,634.00	1,458,800.00
P9395PAA9	VENEZUELA GOVERNMENT INTE REGS	13.625% 08/15/2018 DD 09/27/01	1,052,431.95	826,280.00	1,135,000.00
92276F100	VENTAS INC		5,294,611.26	6,085,634.28	97,339.00
92277GAE7	VENTAS REALTY LP	3.500% 02/01/2025 DD 01/14/15	939,125.40	920,535.55	935,000.00
92277GAD9	VENTAS REALTY LP	3.750% 05/01/2024 DD 04/17/14	178,747.20	182,190.60	180,000.00
92276MBO0	VENTAS REALTY LP / VENTAS CAPI	2.700% 04/01/2020 DD 03/19/13	168,287.00	176,058.75	175,000.00
92329CAA2	VENTURE IX CDO LTD 9A E 144A	VAR RT 10/12/2021 DD 09/27/07	573,686.70	564,000.00	564,000.00
EF4031870	VEOLIA ENVIRONNEMENT SA		1,828,147.80	1,574,828.13	92,308.00
92335C106	VERA BRADLEY INC		96,036.49	73,613.32	6,281.00
92337F107	VERACYTE INC		15,910.61	16,014.06	2,069.00
92339V100	VEREIT INC		7,877,451.40	6,349,771.44	750,564.00
NCB3MBSJ2	VERESEN INC		732,920.81	646,178.66	66,099.00
92342Y109	VERIFONE SYSTEMS INC		546,445.68	283,981.41	16,017.00
92343X100	VERINT SYSTEMS INC		1,595,917.20	1,512,260.25	42,901.00
92343E102	VERISIGN INC		943,993.81	1,526,877.04	20,072.00
92345Y106	VERISK ANALYTICS INC		1,865,561.23	2,627,391.73	32,369.00
923451108	VERITEX HOLDINGS INC		89,967.43	116,482.31	4,361.00
923454102	VERITIV CORP		246,611.20	293,260.00	5,456.00
92343VBM5	VERIZON COMMUNICATIONS INC	VAR RT 09/14/2018 DD 09/18/13	160,000.00	163,571.20	160,000.00
92343VCX0	VERIZON COMMUNICATIONS INC	4.522% 09/15/2048 DD 03/13/15	217,716.86	239,727.50	250,000.00
92343VCH5	VERIZON COMMUNICATIONS INC	2.625% 02/21/2020 DD 02/21/15	324,705.44	326,097.57	323,000.00
92343VDC5	VERIZON COMMUNICATIONS INC	4.125% 08/15/2046 DD 08/01/16	804,573.35	728,541.10	805,000.00
92343VCK8	VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15	871,228.40	815,698.45	805,000.00
92343VBR4	VERIZON COMMUNICATIONS INC	5.150% 09/15/2023 DD 09/18/13	4,602,671.85	4,682,808.90	4,235,000.00
92343V104	VERIZON COMMUNICATIONS INC		38,526,055.99	46,394,212.78	869,131.00
92343VBC7	VERIZON COMMUNICATIONS INC	3.500% 11/01/2021 DD 11/03/11	104,485.00	103,217.00	100,000.00
92343VBQ6	VERIZON COMMUNICATIONS INC	4.500% 09/15/2020 DD 09/18/13	537,126.00	535,055.00	500,000.00
NCB607XS2	VERMILION ENERGY INC		768,379.69	855,364.04	20,306.00
92529L102	VERSARTIS INC		263,335.95	300,667.10	20,179.00
92532W103	VERSUM MATERIALS INC		2,609,146.01	3,422,841.77	121,939.50
92532WAA1	VERSUM MATERIALS INC 144A	5.500% 09/30/2024 DD 09/30/16	678,312.50	685,075.00	670,000.00
92532F100	VERTEX PHARMACEUTICALS INC		3,080,181.31	3,829,071.92	51,976.00
99AAA2202	VERTIV 9/16 TLB		911,575.00	941,625.00	930,000.00
SD5964657	VESTAS WIND SYSTEMS A/S		2,455,095.19	2,796,627.87	42,952.00
918204108	VF CORP		2,981,450.57	3,833,197.50	71,850.00
92553P102	VIACOM INC		95,666.08	82,852.00	2,152.00
92553PAW2	VIACOM INC	5.250% 04/01/2044 DD 03/11/14	102,452.00	90,974.00	100,000.00
925524AX8	VIACOM INC	6.875% 04/30/2036 DD 04/12/06	115,716.00	109,045.00	100,000.00
92553PBB7	VIACOM INC	3.450% 10/04/2026 DD 10/04/16	149,221.50	138,630.00	150,000.00
92553PAP7	VIACOM INC	4.375% 03/15/2043 DD 03/15/13	1,417,590.00	1,194,840.00	1,500,000.00
92553P201	VIACOM INC		3,169,549.97	2,555,490.60	72,806.00
92553PAM4	VIACOM INC	3.125% 06/15/2022 DD 06/14/12	1,223,064.00	1,163,568.00	1,200,000.00
925524AU4	VIACOM INC GLOBAL NT	4.625% 05/15/2018 DD 05/14/03	86,023.40	88,146.71	85,000.00
92552R406	VIAD CORP		341,039.75	336,086.10	7,621.00
92552V100	VIASAT INC		753,236.30	686,966.28	10,374.00
FKB6R0121	VIATRON TECHNOLOGIES INC		2,966,448.21	2,912,186.91	138,751.00
925550105	VIAVI SOLUTIONS INC		1,286,883.44	1,325,781.68	162,076.00

AABY7QXS0	VICINITY CENTRES		1,478,182.34	1,432,403.03	661,600.00
925815102	VICOR CORP		47,136.30	50,479.30	3,343.00
927107409	VILLAGE SUPER MARKET INC		175,696.50	156,817.50	5,075.00
92719A106	VIMPELCOM LTD	ADR	1,592,500.00	1,751,750.00	455,000.00
LC2932227	VINA CONCHA Y TORO SA		2,366,794.16	2,361,059.32	1,471,209.00
92719W108	VINCE HOLDING CORP		60,169.20	56,019.60	13,832.00
EFB1XH021	VINCI SA		5,827,589.10	6,824,710.20	100,007.00
92763W103	VIPSHOP HOLDINGS LTD	ADR	864,605.70	568,116.00	51,600.00
92769VAF6	VIRGIN MEDIA FINANCE PLC 144A	6.000% 10/15/2024 DD 10/07/14	1,065,125.00	1,091,800.00	1,060,000.00
927804FJ8	VIRGINIA ELECTRIC & POWER CO	3.450% 09/01/2022 DD 09/01/10	133,287.70	134,825.60	130,000.00
927804FG4	VIRGINIA ELECTRIC & POWER CO	8.875% 11/15/2038 DD 11/06/08	249,987.50	397,960.00	250,000.00
927804FB5	VIRGINIA ELECTRIC & POWER CO	6.000% 05/15/2037 DD 05/17/07	149,769.47	142,294.10	115,000.00
927804FL3	VIRGINIA ELECTRIC & POWER CO	4.000% 01/15/2043 DD 01/08/13	50,497.00	49,394.50	50,000.00
92823T108	VIRNETX HOLDING CORP		23,811.80	15,637.60	7,108.00
928254101	VIRTU FINANCIAL INC		62,969.40	72,779.85	4,563.00
92828Q109	VIRTUS INVESTMENT PARTNERS INC		349,667.50	362,885.70	3,074.00
92827P102	VIRTUSA CORP		79,059.76	100,505.12	4,001.00
92826CAF9	VISA INC	4.300% 12/14/2045 DD 12/14/15	91,711.80	94,995.90	90,000.00
92826CAB8	VISA INC	2.200% 12/14/2020 DD 12/14/15	334,685.10	336,041.85	335,000.00
92826C839	VISA INC		18,489,054.60	31,640,230.80	405,540.00
928298108	VISHAY INTERTECHNOLOGY INC		1,404,369.70	1,526,898.60	94,253.00
92835K103	VISHAY PRECISION GROUP INC		158,434.25	158,854.50	8,405.00
928377100	VISTA OUTDOOR INC		189,281.81	339,184.80	9,192.00
92839U206	VISTEON CORP		10,216,711.85	9,280,073.40	115,510.00
92847R104	VITAL THERAPIES INC		21,252.40	15,155.40	3,484.00
92849E101	VITAMIN SHOPPE INC		408,013.20	377,055.00	15,876.00
LM2931326	VITRO SAB DE CV		1,915,686.64	1,919,987.64	613,821.00
EF4834778	VIVENDI SA		4,244,501.53	3,849,607.71	202,148.00
92854Q106	VIVINT SOLAR INC		43,653.50	40,478.70	15,874.00
928563402	VMWARE INC		1,437,051.77	1,354,156.00	17,200.00
92857F107	VOCERA COMMUNICATIONS INC		135,378.81	143,611.83	7,767.00
AAB3WSSW8	VOCUS GROUP LTD		460,799.34	227,132.15	81,053.00
KSB65B4D1	VODACOM GROUP LTD		1,831,759.27	1,725,368.61	154,819.00
92857TAH0	VODAFONE GROUP PLC	7.875% 02/15/2030 DD 08/15/00	43,840.30	45,816.75	35,000.00
92857WAS9	VODAFONE GROUP PLC	5.450% 06/10/2019 DD 06/10/09	113,109.00	107,762.00	100,000.00
92857WBD1	VODAFONE GROUP PLC	4.375% 02/19/2043 DD 02/19/13	473,196.50	486,640.00	550,000.00
92857WAQ3	VODAFONE GROUP PLC	6.150% 02/27/2037 DD 02/27/07	1,003,310.00	1,121,370.00	1,000,000.00
EXBH4HKS0	VODAFONE GROUP PLC		33,016,523.56	19,189,871.39	7,770,920.00
EA4943406	VOESTALPINE AG		864,354.09	924,883.22	23,515.00
LP2236067	VOLCAN CIA MINERA SAA		919,765.26	1,071,068.42	4,987,683.00
ED5497166	VOLKSWAGEN AG		5,409,146.71	4,983,121.18	35,429.00
ED5497109	VOLKSWAGEN AG		930,956.57	924,703.81	6,411.00
92867VAD2	VOLKSWAGEN AUTO LEASE TRU A A3	1.250% 12/20/2017 DD 03/05/15	849,367.51	849,483.11	849,415.16
92867PAC7	VOLKSWAGEN AUTO LOAN ENHA 2 A3	0.700% 04/20/2018 DD 11/13/13	304,680.66	305,043.53	305,336.65
SSB1QH836	VOLVO AB		3,452,169.33	3,501,024.50	298,923.00
92886T201	VONAGE HOLDINGS CORP		9,482,934.12	9,892,954.95	1,444,227.00
EDBBJPFY6	VONOVIA SE		7,696,550.34	7,750,469.90	237,766.00
92903PAL3	VORNADO DP LLC TRUS VNO D 144A	6.356% 09/13/2028 DD 08/18/10	719,996.40	791,812.80	720,000.00
929042109	VORNADO RLTY TR COM		10,439,205.66	12,412,724.10	118,930.00
44983KAF1	VOYA CLO III LTD 3A C 144A	VAR RT 12/13/2020 DD 12/13/06	237,812.50	248,120.00	250,000.00
929089AC4	VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	1,511,835.00	1,458,075.00	1,500,000.00
929089100	VOYA FINANCIAL INC		1,639,446.98	1,698,069.12	43,296.00
929089AB6	VOYA FINANCIAL INC	3.650% 06/15/2026 DD 06/13/16	319,068.80	312,889.60	320,000.00
92915B106	VOYAGER THERAPEUTICS INC		73,349.57	66,795.82	5,243.00
918284100	VSE CORP		229,977.75	232,069.00	5,975.00
918370AB3	VTR FINANCE BV 144A	6.875% 01/15/2024 DD 01/24/14	56,772.09	56,787.50	55,000.00
Y9384M101	VTTI ENERGY PARTNERS LP		734,138.22	583,208.80	36,112.00
929160109	VULCAN MATERIALS CO		1,967,948.16	3,498,943.70	27,958.00
91843L103	VVWR CORP		324,304.50	291,599.50	11,650.00
92922P106	W&T OFFSHORE INC		44,690.19	68,781.87	24,831.00
929566107	WABASH NATIONAL CORP		446,476.88	555,724.96	35,128.00
92927K102	WABCO HOLDINGS INC		4,560,227.80	4,787,471.15	45,101.00
929740108	WABTEC CORP/DE		905,698.68	1,511,960.24	18,212.00
92978QCC9	WACHOVIA BANK CO C30 AMFL 144A	VAR RT 12/15/2043 DD 03/28/07	745,881.57	753,093.88	757,000.00
92978PAJ8	WACHOVIA BANK COMMERCIA C29 AJ	VAR RT 11/15/2048 DD 12/01/06	1,223,432.55	1,241,540.04	1,242,148.69
92978QAJ6	WACHOVIA BANK COMMERCIA C30 AJ	VAR RT 12/15/2043 DD 03/01/07	5,332,011.87	5,397,148.12	5,348,000.00
929766QY2	WACHOVIA BANK COMMERCIAL C11 D	VAR RT 01/15/2041 DD 04/01/04	1,030,095.86	1,195,993.32	1,189,143.85
929766QZ9	WACHOVIA BANK COMMERCIAL C11 E	VAR RT 01/15/2041 DD 04/01/04	1,079,082.50	1,292,294.66	1,322,000.00
92976VAM0	WACHOVIA BANK COMMERCIAL C25 D	VAR RT 05/15/2043 DD 05/01/06	288,435.00	286,271.02	287,000.00
92978PAK5	WACHOVIA BANK COMMERCIAL C29 B	VAR RT 11/15/2048 DD 12/01/06	280,578.75	285,711.04	296,000.00
92978PAL3	WACHOVIA BANK COMMERCIAL C29 C	VAR RT 11/15/2048 DD 12/01/06	460,435.00	369,591.78	557,000.00
92978QAK3	WACHOVIA BANK COMMERCIAL C30 B	VAR RT 12/15/2043 DD 03/01/07	208,290.00	207,376.28	212,000.00
92978TAL5	WACHOVIA BANK COMMERCIAL C31 C	VAR RT 04/15/2047 DD 05/01/07	155,452.50	163,574.88	168,000.00
92978TAM3	WACHOVIA BANK COMMERCIAL C31 D	VAR RT 04/15/2047 DD 05/01/07	456,033.75	465,547.50	513,000.00
92976WBH8	WACHOVIA CORP	5.750% 02/01/2018 DD 01/31/08	136,867.50	130,325.00	125,000.00
929903AM4	WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05	274,045.00	276,812.50	250,000.00
930059100	WADDELL & REED FINANCIAL INC		969,087.54	988,337.58	50,658.00
930427109	WAGEWORKS INC		384,020.00	382,437.50	5,275.00
NCB66T815	WAJAX CORP		3,916,490.48	2,985,135.53	173,600.00
931427AQ1	WALGREENS BOOTS ALLIANCE INC	3.450% 06/01/2026 DD 06/01/16	71,810.20	68,712.00	70,000.00
931427AB4	WALGREENS BOOTS ALLIANCE INC	4.500% 11/18/2034 DD 11/18/14	105,846.00	100,625.00	100,000.00
931427AA6	WALGREENS BOOTS ALLIANCE INC	2.700% 11/18/2019 DD 11/18/14	374,546.25	379,976.25	375,000.00
931427108	WALGREENS BOOTS ALLIANCE INC		9,559,855.31	15,165,687.24	183,249.00
931427AF5	WALGREENS BOOTS ALLIANCE INC	3.300% 11/18/2021 DD 11/18/14	248,625.00	254,692.50	250,000.00
93148P102	WALKER & DUNLOP INC		556,188.44	593,673.60	19,028.00
LMBW1YVH1	WAL-MART DE MEXICO SAB DE CV		2,373,988.62	1,379,704.49	767,179.00
931142CB7	WAL-MART STORES INC	5.250% 09/01/2035 DD 08/31/05	53,395.20	71,761.80	60,000.00
931142DQ3	WAL-MART STORES INC	4.300% 04/22/2044 DD 04/22/14	124,204.00	126,632.40	120,000.00
931142DD2	WAL-MART STORES INC	4.250% 04/15/2021 DD 04/18/11	270,555.00	270,367.50	250,000.00
931142CK7	WAL-MART STORES INC	6.500% 08/15/2037 DD 08/24/07	289,344.00	304,922.25	225,000.00
931142103	WAL-MART STORES INC		20,412,344.84	22,267,008.00	322,150.00
931142DH3	WAL-MART STORES INC	2.550% 04/11/2023 DD 04/11/13	147,726.00	148,867.50	150,000.00
25468PCL8	WALT DISNEY CO/THE	3.750% 06/01/2021 DD 05/23/11	53,695.00	53,091.00	50,000.00

25468PDB9	WALT DISNEY CO/THE	4.125% 06/01/2044 DD 06/02/14	90,795.60	93,046.50	90,000.00
25468PDE3	WALT DISNEY CO/THE	2.150% 09/17/2020 DD 09/17/15	99,709.00	100,447.00	100,000.00
25468PDK9	WALT DISNEY CO/THE	3.000% 02/13/2026 DD 01/08/16	266,767.50	248,745.00	250,000.00
25468PDC7	WALT DISNEY CO/THE	VAR RT 05/30/2019 DD 06/02/14	2,001,932.00	2,000,000.00	2,000,000.00
254687106	WALT DISNEY CO/THE		33,083,367.43	49,477,090.14	474,737.00
25468PFD0	WALT DISNEY CO/THE	3.150% 09/17/2025 DD 09/17/15	55,388.85	55,783.75	55,000.00
93317W102	WALTER INVESTMENT MANAGEMENT C		75,521.80	61,849.75	13,021.00
SF4525181	WARTSILA OYJ ABP		1,166,188.77	1,378,952.47	30,632.00
938824109	WASHINGTON FEDERAL INC		1,978,855.20	2,151,065.70	62,622.00
93964W108	WASHINGTON PRIME GROUP INC		1,082,568.32	1,109,206.32	106,552.00
939653101	WASHINGTON REAL ESTATE INVESTM		1,547,425.62	1,674,251.04	51,216.00
940610108	WASHINGTON TRUST BANCORP INC		540,277.50	576,810.55	10,291.00
940730104	WASHINGTONFIRST BANKSHARES INC		146,806.10	170,887.35	5,894.70
94106LBA6	WASTE MANAGEMENT INC	3.125% 03/01/2025 DD 02/26/15	156,129.95	155,199.95	155,000.00
941063AQ2	WASTE MANAGEMENT INC	4.600% 03/01/2021 DD 02/28/11	156,708.00	161,800.50	150,000.00
94106L109	WASTE MANAGEMENT INC		4,106,610.26	6,637,459.64	93,604.00
941848103	WATERS CORP		1,570,957.10	2,179,805.80	16,220.00
94188P101	WATERSTONE FINANCIAL INC		316,836.00	323,876.80	17,602.00
942622200	WATSCO INC		711,286.82	801,181.08	5,409.00
942749102	WATTS WATER TECHNOLOGIES INC		348,906.25	330,890.00	5,075.00
Y95308105	WAVE LIFE SCIENCES LTD		70,207.50	48,377.50	1,850.00
94419L101	WAYFAIR INC		151,814.70	159,792.95	4,559.00
92923C807	WCI COMMUNITIES INC		348,964.10	351,210.65	14,977.00
929236107	WD-40 CO		221,611.50	237,891.50	2,035.00
G48833100	WEATHERFORD INTERNATIONAL PLC		1,867,789.34	1,009,976.00	202,400.00
94733A104	WEB.COM GROUP INC		96,200.55	130,009.05	6,147.00
94770V102	WEBMD HEALTH CORP		290,089.32	267,380.58	5,394.00
947890109	WEBSTER FINANCIAL CORP		2,973,445.44	3,431,093.08	63,211.00
976657AL0	WEC ENERGY GROUP INC	3.550% 06/15/2025 DD 06/10/15	34,877.15	35,669.55	35,000.00
92939U106	WEC ENERGY GROUP INC		2,964,531.54	3,913,069.35	66,719.00
948596101	WEIBO CORP	ADR	980,649.68	1,511,010.20	37,217.00
948626106	WEIGHT WATCHERS INTERNATIONAL		57,358.44	58,326.30	5,094.00
948741AH6	WEINGARTEN REALTY INVESTORS	3.375% 10/15/2022 DD 10/09/12	60,677.40	59,827.80	60,000.00
948741103	WEINGARTEN REALTY INVESTORS		4,502,887.41	4,711,073.49	131,631.00
FH6684598	WEIQIAO TEXTILE CO		516,703.24	546,732.62	874,000.00
EX0946585	WEIR GROUP PLC/THE		988,561.22	877,028.04	37,554.00
948849104	WEIS MARKETS INC		405,694.80	443,082.36	6,629.00
94946T106	WELL CARE HEALTH PLANS INC		1,134,063.45	1,369,017.96	9,987.00
94974BGQ7	WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	46,065.60	46,220.40	45,000.00
94974BEV8	WELLS FARGO & CO	4.600% 04/01/2021 DD 03/29/11	49,604.50	53,727.00	50,000.00
949746RE3	WELLS FARGO & CO	4.480% 01/16/2024 DD 11/26/13	71,439.64	87,370.78	83,000.00
94974BGU8	WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	100,077.00	101,486.00	100,000.00
94974BGL8	WELLS FARGO & CO	4.300% 07/22/2027 DD 07/22/15	101,139.00	102,857.00	100,000.00
949746RW3	WELLS FARGO & CO	3.000% 04/22/2026 DD 04/22/16	197,498.00	190,846.00	200,000.00
94974BFP0	WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	372,835.50	380,759.25	345,000.00
949746SH5	WELLS FARGO & CO	3.000% 10/23/2026 DD 10/25/16	399,144.00	380,960.00	400,000.00
94974BGF1	WELLS FARGO & CO	2.150% 01/30/2020 DD 02/02/15	591,105.63	577,262.40	580,000.00
949746RF0	WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	618,185.85	600,511.20	530,000.00
94974BGA2	WELLS FARGO & CO	3.300% 09/09/2024 DD 09/09/14	1,045,660.00	989,750.00	1,000,000.00
949746SA0	WELLS FARGO & CO	2.100% 07/26/2021 DD 07/25/16	1,363,132.00	1,362,284.00	1,400,000.00
94974BFN5	WELLS FARGO & CO	4.125% 08/15/2023 DD 08/15/13	1,410,893.00	1,448,608.00	1,400,000.00
94974BGE4	WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	1,945,948.80	1,879,879.30	1,910,000.00
94974BFW5	WELLS FARGO & CO	1.150% 06/02/2017 DD 06/03/14	2,998,740.00	2,999,220.00	3,000,000.00
949746101	WELLS FARGO & CO		36,100,546.14	53,644,680.21	973,411.00
949746SB8	WELLS FARGO & CO	VAR RT 07/26/2021 DD 07/25/16	2,706,247.60	2,712,273.20	2,690,000.00
94974BFJ4	WELLS FARGO & CO	3.450% 02/13/2023 DD 02/13/13	96,272.05	95,342.00	95,000.00
94974BFU9	WELLS FARGO & CO	2.125% 04/22/2019 DD 04/22/14	148,968.00	150,486.00	150,000.00
92976GAG6	WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	138,532.45	135,459.65	115,000.00
95000GAJ3	WELLS FARGO COMMERCIAL BNK1 D 144A	3.000% 08/15/2049 DD 08/01/16	236,874.17	216,043.25	295,000.00
94989XAL9	WELLS FARGO COMMERCIAL NXS4 E 144A	VAR RT 12/15/2048 DD 12/01/15	520,884.21	483,835.80	735,000.00
95000KAJ4	WELLS FARGO COMMERCIAL NXS6 D 144A	3.059% 11/15/2049 DD 10/01/16	979,481.29	940,090.99	1,433,000.00
94987MAD3	WELLS FARGO COMMERCIAL C1 XB 144A	VAR RT 11/15/2043 DD 11/01/10	371,447.81	216,677.89	10,422,217.00
95000FAC0	WELLS FARGO COMMERCIAL C35 D 144A	3.142% 07/15/2048 DD 07/01/16	782,776.24	757,652.49	1,113,000.00
94988HAP6	WELLS FARGO COMMERCIAL LC5 D 144A	VAR RT 10/15/2045 DD 09/01/12	1,702,095.62	1,723,661.76	1,824,000.00
94989KAW3	WELLS FARGO COMMERCIAL C29 ASB	3.400% 06/15/2048 DD 06/01/15	265,781.25	257,312.50	250,000.00
95000MBQ3	WELLS FARGO COMMERCIAL C36 ASB	2.933% 11/15/2059 DD 11/01/16	249,218.75	248,410.00	250,000.00
94988QAS0	WELLS FARGO COMMERCIAL LC12 C	VAR RT 07/15/2046 DD 07/01/13	955,781.25	997,990.00	1,000,000.00
42217KBC9	WELLTOWER INC	4.500% 01/15/2024 DD 10/07/13	101,328.00	105,658.00	100,000.00
42217KAT3	WELLTOWER INC	4.700% 09/15/2017 DD 09/10/10	999,036.00	919,332.00	900,000.00
95040Q104	WELLTOWER INC		13,191,020.89	14,218,274.55	212,435.00
42217KBB1	WELLTOWER INC	5.125% 03/15/2043 DD 12/06/12	693,532.00	721,546.00	700,000.00
EF7390117	WENDEL SA		491,888.33	669,681.87	5,550.00
95058W100	WENDY'S CO/THE		253,792.42	506,202.32	37,441.00
950755108	WERNER ENTERPRISES INC		836,712.50	832,081.25	30,875.00
950810101	WESBANCO INC		1,095,650.05	1,194,699.70	27,745.00
950814103	WESCO AIRCRAFT HOLDINGS INC		440,921.90	474,228.95	31,721.00
95081QAK0	WESCO DISTRIBUTION INC		475,812.50	490,437.50	475,000.00
95082P105	WESCO INTERNATIONAL INC	5.375% 12/15/2021 DD 06/15/14	688,995.18	772,179.65	11,603.00
AA6948837	WESFARMERS LTD		6,781,761.26	6,566,704.21	215,206.00
95123P106	WEST BANCORPORATION INC		255,321.40	270,662.60	10,958.00
952355204	WEST CORP		661,339.43	654,728.68	26,443.00
NC2951092	WEST FRASER TIMBER CO LTD		520,668.68	406,047.07	11,342.00
FJ6957990	WEST JAPAN RAILWAY CO		1,731,453.01	2,035,635.16	33,100.00
954235107	WEST MARINE INC		120,436.14	134,288.22	12,826.00
955306105	WEST PHARMACEUTICAL SERVICES I		1,143,011.04	1,290,773.28	15,216.00
957090103	WEST AMERICA BANCORPORATION		1,020,741.75	1,073,271.15	17,055.00
95709T100	WESTAR ENERGY INC		1,168,704.65	1,685,541.20	29,912.00
957638109	WESTERN ALLIANCE BANCORP		787,569.76	1,056,422.48	21,688.00
95790D105	WESTERN ASSET MORTGAGE CAPITAL		298,492.80	285,182.40	28,320.00
958102105	WESTERN DIGITAL CORP		6,584,231.26	7,933,570.20	116,756.00
958102AK1	WESTERN DIGITAL CORP 144A	10.500% 04/01/2024 DD 04/13/16	1,059,628.75	1,253,450.00	1,060,000.00
95825R103	WESTERN GAS EQUITY PARTNERS LP		1,702,833.27	1,309,038.50	30,910.00
958254104	WESTERN GAS PARTNERS LP		5,661,127.85	6,775,028.00	115,300.00

958892101	WESTERN NEW ENGLAND BANCORP INC		121,138.50	136,463.25	14,595.00
959319104	WESTERN REFINING INC		2,029,197.28	2,103,097.40	55,564.00
95931Q205	WESTERN REFINING LOGISTICS LP		1,106,613.85	1,178,114.35	55,181.00
959802AH2	WESTERN UNION CO/THE	6.200% 11/17/2036 DD 11/17/06	77,786.76	79,253.56	76,000.00
959802AT6	WESTERN UNION CO/THE	3.350% 05/22/2019 DD 11/22/13	101,040.00	102,003.00	100,000.00
959802109	WESTERN UNION CO/THE		1,936,869.59	2,259,032.04	104,007.00
AABMMVVX9	WESTFIELD CORP		3,241,909.35	2,598,675.35	382,605.00
96032XAC1	WESTGATE RESORTS 201 1A C 144A	5.500% 12/20/2026 DD 09/19/14	914,349.03	913,660.16	914,226.99
960413102	WESTLAKE CHEMICAL CORP		288,344.29	447,920.00	8,000.00
960413AH5	WESTLAKE CHEMICAL CORP 144A	3.600% 08/15/2026 DD 08/10/16	75,042.00	72,137.25	75,000.00
960417103	WESTLAKE CHEMICAL PARTNERS LP		718,878.13	625,208.70	28,878.00
960878106	WESTMORELAND COAL CO		183,938.50	209,689.89	11,867.00
NC2956661	WESTON (GEORGE) LTD		657,595.29	704,977.12	8,323.00
961214CX9	WESTPAC BANKING CORP	2.850% 05/13/2026 DD 05/13/16	39,653.60	38,368.80	40,000.00
961214BK8	WESTPAC BANKING CORP	4.875% 11/19/2019 DD 11/19/09	138,541.25	134,135.00	125,000.00
961214CQ4	WESTPAC BANKING CORP	1.950% 11/23/2018 DD 11/23/15	2,409,508.65	2,388,911.40	2,385,000.00
AA6076142	WESTPAC BANKING CORP		18,535,584.37	19,417,897.88	822,595.00
961214CV3	WESTPAC BANKING CORP	2.100% 05/13/2021 DD 05/13/16	79,384.80	78,220.80	80,000.00
961214CZ4	WESTPAC BANKING CORP	VAR RT 08/19/2019 DD 08/19/16	2,000,000.00	2,001,620.00	2,000,000.00
96145D105	WESTROCK CO		1,841,790.47	2,685,225.30	52,890.00
961765104	WESTWOOD HOLDINGS GROUP INC		70,431.90	69,288.45	1,155.00
96208T104	WEX INC		957,248.30	982,191.60	8,801.00
962149100	WEYCO GROUP INC		123,032.58	135,309.90	4,323.00
962166BR4	WEYERHAEUSER CO	7.375% 03/15/2032 DD 09/15/02	89,213.63	89,912.27	71,000.00
962166104	WEYERHAEUSER CO		3,794,190.59	4,707,881.40	156,460.00
962166BV5	WEYERHAEUSER CO	7.375% 10/01/2019 DD 10/01/09	90,170.25	84,194.25	75,000.00
92890XAJ6	WFCG COMMERCIAL MO BXR D 144A	VAR RT 11/15/2029 DD 04/30/15	180,544.60	178,645.23	180,771.10
92890XAN7	WFCG COMMERCIAL MO BXR F 144A	VAR RT 11/15/2029 DD 04/30/15	985,601.20	972,549.33	986,608.50
92890XAQ0	WFCG COMMERCIAL MO BXR G 144A	VAR RT 11/15/2029 DD 04/30/15	303,212.76	307,728.30	326,994.84
92935JBC8	WFRBS COMMERCIAL M C2 A4 144A	VAR RT 02/15/2044 DD 03/01/11	964,750.00	926,585.00	850,000.00
92938JAN2	WFRBS COMMERCIAL M UBS1 D 144A	VAR RT 03/15/2046 DD 12/01/13	490,636.80	499,385.05	535,000.00
92890NAE9	WFRBS COMMERCIAL MO C10 D 144A	VAR RT 12/15/2045 DD 12/01/12	553,998.21	579,539.60	643,000.00
92890NAG4	WFRBS COMMERCIAL MO C10 E 144A	VAR RT 12/15/2045 DD 12/01/12	1,443,317.19	1,375,201.80	1,810,000.00
92890NAJ8	WFRBS COMMERCIAL MO C10 F 144A	VAR RT 12/15/2045 DD 12/01/12	1,965,055.47	1,556,468.57	2,510,000.00
92937EAJ3	WFRBS COMMERCIAL MO C11 D 144A	VAR RT 03/15/2045 DD 02/01/13	1,210,689.64	1,147,847.40	1,260,000.00
92937EAL8	WFRBS COMMERCIAL MO C11 E 144A	VAR RT 03/15/2045 DD 02/01/13	1,206,062.50	1,193,504.00	1,600,000.00
92937UAJ7	WFRBS COMMERCIAL MO C13 D 144A	VAR RT 05/15/2045 DD 05/01/13	470,914.00	450,975.00	500,000.00
92938EBR3	WFRBS COMMERCIAL MO C16 D 144A	VAR RT 09/15/2046 DD 09/01/13	222,774.06	213,640.97	229,000.00
92935VAQ1	WFRBS COMMERCIAL MOR C3 C 144A	VAR RT 03/15/2044 DD 06/01/11	756,853.13	797,650.40	760,000.00
92935VAS7	WFRBS COMMERCIAL MOR C3 D 144A	VAR RT 03/15/2044 DD 06/01/11	1,217,785.94	1,255,165.08	1,222,000.00
92935VAU2	WFRBS COMMERCIAL MOR C3 E 144A	VAR RT 03/15/2044 DD 06/01/11	1,100,190.63	1,104,618.20	1,330,000.00
92935VAW8	WFRBS COMMERCIAL MOR C3 F 144A	VAR RT 03/15/2044 DD 06/01/11	790,683.87	790,683.87	957,000.00
92936CAW9	WFRBS COMMERCIAL MOR C4 D 144A	VAR RT 06/15/2044 DD 08/01/11	659,228.91	627,202.00	610,000.00
92936CAY5	WFRBS COMMERCIAL MOR C4 E 144A	VAR RT 06/15/2044 DD 08/01/11	982,274.83	1,241,630.80	1,228,000.00
92936JAJ3	WFRBS COMMERCIAL MOR C5 C 144A	VAR RT 11/15/2044 DD 11/01/11	525,159.59	631,300.00	590,000.00
92936JAL8	WFRBS COMMERCIAL MOR C5 D 144A	VAR RT 11/15/2044 DD 11/01/11	1,026,689.23	1,135,772.90	1,070,000.00
92936JAN4	WFRBS COMMERCIAL MOR C5 E 144A	VAR RT 11/15/2044 DD 11/01/11	2,315,349.05	2,158,634.48	2,133,544.00
92936JAQ7	WFRBS COMMERCIAL MOR C5 F 144A	VAR RT 11/15/2044 DD 11/01/11	1,291,198.44	1,177,918.78	1,426,000.00
92936JAS3	WFRBS COMMERCIAL MOR C5 G 144A	VAR RT 11/15/2044 DD 11/01/11	415,833.75	359,605.98	486,000.00
92936QAS7	WFRBS COMMERCIAL MOR C6 D 144A	VAR RT 04/15/2045 DD 04/01/12	703,582.40	851,215.50	850,000.00
92936TAK8	WFRBS COMMERCIAL MOR C7 E 144A	VAR RT 06/15/2045 DD 06/01/12	2,450,968.28	2,262,385.96	2,411,000.00
92936TAL6	WFRBS COMMERCIAL MOR C7 F 144A	VAR RT 06/15/2045 DD 06/01/12	456,698.28	403,330.45	547,000.00
92936TAM4	WFRBS COMMERCIAL MOR C7 G 144A	VAR RT 06/15/2045 DD 06/01/12	1,169,587.35	1,057,029.22	1,594,000.00
92936YAR2	WFRBS COMMERCIAL MOR C8 E 144A	VAR RT 08/15/2045 DD 08/01/12	389,881.91	375,800.20	397,000.00
92890FAR7	WFRBS COMMERCIAL MORTGA C20 A2	3.036% 05/15/2047 DD 05/01/14	497,400.00	491,496.00	480,000.00
92936CBD0	WFRBS COMMERCIAL MORTGAG C4I G	VAR RT 06/15/2044 DD 08/01/11	392,947.50	356,107.84	484,000.00
92936TAE2	WFRBS COMMERCIAL MORTGAGE C7 C	VAR RT 06/15/2045 DD 06/01/12	1,019,699.22	1,071,255.00	1,020,000.00
92924F106	WGL HOLDINGS INC		2,165,573.97	2,545,692.44	33,373.00
FHBLHLHKZ0	WH GROUP LTD		982,057.24	1,119,650.08	1,384,500.00
FH6435579	WHARF HOLDINGS LTD/THE		1,550,849.25	1,861,694.92	280,000.00
FH6981481	WHEELOK & CO LTD		673,764.17	923,315.04	164,000.00
963320106	WHIRLPOOL CORP		1,413,075.69	2,852,334.84	15,692.00
EXB1KJ48	WHITBREAD PLC		1,407,109.36	1,506,171.55	32,281.00
G9618E107	WHITE MOUNTAINS INSURANCE GROU		415,481.79	687,233.10	822.00
96524WAQ7	WHITEHORSE VIII LTD 1A D 144A	VAR RT 05/01/2026 DD 05/09/14	277,593.75	261,918.22	296,100.00
966084204	WHITESTONE REIT		241,640.76	260,479.32	18,114.00
966244105	WHITEWAVE FOODS CO/THE		1,105,268.34	2,041,687.60	36,721.00
966387102	WHITING PETROLEUM CORP		1,395,121.92	499,635.34	41,567.00
966837106	WHOLE FOODS MARKET INC		2,396,230.81	2,072,208.92	67,367.00
969203108	WILLBROS GROUP INC		68,545.80	98,269.20	30,330.00
SDBZ01RF9	WILLIAM DEMANT HOLDING A/S		299,403.37	321,390.73	18,450.00
EX3169888	WILLIAM HILL PLC		938,291.07	603,320.32	168,250.00
552074700	WILLIAM LYON HOMES		317,256.38	314,775.23	16,541.00
969457BM1	WILLIAMS COS INC/THE	VAR RT 03/15/2032 DD 03/15/03	588,500.00	603,750.00	500,000.00
969457100	WILLIAMS COS INC/THE		8,018,219.50	8,656,390.62	277,983.00
96950FAF1	WILLIAMS PARTNERS LP	6.300% 04/15/2040 DD 02/09/10	307,847.50	266,847.50	250,000.00
96949L105	WILLIAMS PARTNERS LP		11,123,245.34	11,933,928.09	313,803.00
96950FAM6	WILLIAMS PARTNERS LP	4.300% 03/04/2024 DD 03/04/14	179,623.80	181,765.80	180,000.00
969904101	WILLIAMS-SONOMA INC		892,949.64	980,865.30	20,270.00
970646105	WILLIS LEASE FINANCE CORP		71,534.16	69,628.76	2,722.00
G96629103	WILLIS TOWERS WATSON PLC		2,668,932.01	2,615,202.36	21,387.00
FMB17KC65	WILMAR INTERNATIONAL LTD		1,029,403.46	1,018,330.45	409,800.00
LBB1W1JX0	WILSON SONS LTD		3,073,191.11	2,356,023.60	228,900.00
FA6966511	WINBOND ELECTRONICS CORP		883,993.14	1,039,195.16	3,359,300.00
97314XAK0	WIND ACQUISITION FINANCE 144A	7.375% 04/23/2021 DD 04/23/14	1,263,786.00	1,310,400.00	1,260,000.00
97314XAM6	WIND ACQUISITION FINANCE 144A	4.750% 07/15/2020 DD 07/10/14	503,500.00	508,787.50	505,000.00
97382A200	WINDSTREAM HOLDINGS INC		445,354.20	441,141.39	60,183.00
97381WAU8	WINDSTREAM SERVICES LLC	7.500% 04/01/2023 DD 03/16/11	908,486.80	871,062.50	905,000.00
974155103	WINGSTOP INC		67,421.97	67,376.43	2,277.00
974250102	WINMARK CORP		37,490.00	41,124.90	326.00
974637100	WINNEBAGO INDUSTRIES INC		123,063.00	122,675.40	3,876.00
G97223104	WINS FINANCE HOLDINGS INC		88,583.78	144,360.00	802.00
97650W108	WINTRUST FINANCIAL CORP		5,338,816.08	5,770,185.84	79,512.00

ED7508929	WIRECARD AG		6,908,401.42	6,724,803.71	155,924.00
976826BK2	WISCONSIN POWER & LIGHT CO	4.100% 10/15/2044 DD 10/14/14	126,282.50	125,971.25	125,000.00
97717W422	WISDOMTREE INDIA EARNINGS		7,632,533.92	7,852,830.80	388,754.00
97717P104	WISDOMTREE INVESTMENTS INC		163,491.60	185,091.10	16,615.00
FKB61XM81	WISOL CO LTD		1,118,027.85	1,139,067.66	89,046.30
92931FAA5	WM ASSET HOLDINGS CO 4 N1 144A	5.877% 06/25/2046 DD 05/30/06	447,979.60	0.04	447,979.60
EX0604317	WM MORRISON SUPERMARKETS PLC		1,462,157.27	1,277,710.20	448,218.00
92936P100	WMIH CORP		45,540.55	47,009.60	29,381.00
EXBFNWV41	WOLSELEY PLC		13,477,909.13	15,335,473.17	250,118.00
EN5671511	WOLTERS KLUWER NV		1,528,608.43	2,149,335.02	59,203.00
978097103	WOLVERINE WORLD WIDE INC		1,400,203.80	1,287,038.25	58,635.00
AA6979725	WOODSIDE PETROLEUM LTD		4,032,407.19	3,274,223.36	145,115.00
980745103	WOODWARD INC		514,682.77	528,301.55	7,651.00
KSB06KZ98	WOOLWORTHS HOLDINGS LTD/SOUTH		6,873,227.70	4,902,062.69	943,899.00
AA6981234	WOOLWORTHS LTD		5,309,924.01	4,280,823.30	245,308.00
98138H101	WORKDAY INC		4,670,312.49	3,647,837.55	55,195.00
98138J206	WORKHORSE GROUP INC		12,846.18	12,044.36	1,706.00
98139A105	WORKIVA INC		48,654.00	43,407.00	3,180.00
981419104	WORLD ACCEPTANCE CORP		241,725.60	269,011.80	4,185.00
981475106	WORLD FUEL SERVICES CORP		666,645.75	744,614.29	16,219.00
98160NAC3	WORLD OMNI AUTO RECEIVABL B A3	0.830% 08/15/2018 DD 10/30/13	42,390.47	42,335.26	42,344.16
EN5920793	WORLD ONLINE INTL EURO.4		552,606.33	-	291,314.00
98156Q108	WORLD WRESTLING ENTERTAINMENT		97,203.60	96,158.40	5,226.00
EXBYK2V6	WORLDPAY GROUP PLC		1,199,661.66	1,027,899.66	308,214.00
981811102	WORTHINGTON INDUSTRIES INC		380,444.40	308,834.40	6,510.00
92936UAE9	WP CAREY INC	4.250% 10/01/2026 DD 09/12/16	99,682.00	97,087.00	100,000.00
92936UAA7	WP CAREY INC	4.600% 04/01/2024 DD 03/14/14	100,257.00	101,348.00	100,000.00
92936U109	WP CAREY INC		1,381,016.20	1,295,548.25	21,925.00
92939VAN4	WP GLIMCHER MALL WPG PR2 144A	VAR RT 06/05/2035 DD 07/01/15	1,115,595.94	1,102,091.64	1,479,000.00
92936MAF4	WPP FINANCE 2010	3.750% 09/19/2024 DD 09/19/14	123,665.00	125,803.75	125,000.00
EXB8KF9B6	WPP PLC		4,324,130.87	5,610,681.26	250,037.00
98212B103	WPX ENERGY INC		1,049,214.38	1,117,300.45	76,685.00
084423102	WR BERKLEY CORP		855,227.65	1,350,352.53	20,303.00
38388F108	WR GRACE & CO		9,147,043.97	11,084,572.64	163,876.00
999672660	WRH GLOBAL SECURITIES POOLED	TRUST	1,768,644.88	6,429,846.60	132,459.46
N96617118	WRIGHT MEDICAL GROUP NV		1,689,550.89	1,637,531.82	71,259.00
982512AA3	WRIGHTWOOD CAPITAL 1A A1 144A	VAR RT 11/21/2040 DD 11/09/05	76,999.63	84,512.20	86,760.15
929328102	WSFS FINANCIAL CORP		812,379.50	917,266.50	19,790.00
384802104	WW GRAINGER INC		8,274,293.66	8,311,763.00	35,788.00
983024AL4	WYETH LLC	6.000% 02/15/2036 DD 11/14/05	236,892.00	249,214.00	200,000.00
98310WAL2	WYNDHAM WORLDWIDE CORP	3.900% 03/01/2023 DD 02/22/13	95,599.45	94,830.90	95,000.00
98310WAK4	WYNDHAM WORLDWIDE CORP	2.500% 03/01/2018 DD 02/22/13	1,545,838.70	1,558,008.90	1,545,000.00
98310W108	WYNDHAM WORLDWIDE CORP		10,489,444.46	15,578,334.45	203,985.00
FHB4JSTL9	WYNN MACAU LTD		737,887.69	465,387.10	292,400.00
983134107	WYNN RESORTS LTD		1,742,335.71	1,463,057.12	16,912.00
EXB07T3T5	X5 RETAIL GROUP NV	GDR	1,914,806.69	3,381,614.50	104,210.00
98386L101	XACTLY CORP		2,384,009.15	1,790,041.00	162,731.00
98400H102	XBIOTECH INC		38,035.34	25,644.08	2,534.00
98389B100	XCEL ENERGY INC		3,416,021.19	4,367,720.50	107,315.00
98389BAM2	XCEL ENERGY INC	4.700% 05/15/2020 DD 05/13/10	58,227.50	53,175.00	50,000.00
98400J108	XCERRA CORP		241,354.40	280,235.20	36,680.00
98401F105	XENCOR INC		1,518,773.82	2,066,567.44	78,517.00
984017103	XENIA HOTELS & RESORTS INC		1,219,958.76	1,387,908.56	71,468.00
984102202	XENITH BANKSHARES INC		112,007.09	127,878.54	4,534.70
984121103	XEROX CORP		1,840,348.60	1,857,237.66	212,742.00
983919AG6	XILINX INC	2.125% 03/15/2019 DD 03/12/14	1,015,042.85	1,006,015.05	1,005,000.00
983919101	XILINX INC		2,089,559.43	3,238,005.32	53,636.00
FHB9Q97Z5	XINCHEN CHINA POWER HOLDINGS L		1,322,676.64	335,960.22	2,265,000.00
FHB05NXN4	XINYI GLASS HOLDINGS LTD		249,259.27	269,851.61	330,000.00
G98294104	XL GROUP LTD		1,585,021.79	2,182,318.20	58,570.00
98372PAG3	XLIT LTD	6.375% 11/15/2024 DD 11/12/04	138,570.90	145,900.00	125,000.00
98420EAC9	XLIT LTD	4.450% 03/31/2025 DD 03/30/15	456,072.70	451,164.35	455,000.00
98420EAA3	XLIT LTD	2.300% 12/15/2018 DD 11/21/13	836,829.50	835,469.70	830,000.00
98372PAK4	XLIT LTD	6.250% 05/15/2027 DD 05/07/07	239,566.00	236,292.00	200,000.00
983772104	XO GROUP INC		68,134.81	71,517.65	3,677.00
983793100	XPO LOGISTICS INC		2,849,509.00	2,910,883.04	67,444.00
983793AD2	XPO LOGISTICS INC 144A	6.500% 06/15/2022 DD 06/09/15	1,042,393.75	1,102,500.00	1,050,000.00
983793AF7	XPO LOGISTICS INC 144A	6.125% 09/01/2023 DD 08/25/16	220,000.00	229,900.00	200,000.00
FHB2RJYH7	XTEP INTERNATIONAL HOLDINGS LT		287,216.51	225,794.68	537,000.00
98419M100	XYLEM INC/NY		1,282,847.98	1,873,044.48	37,824.00
984305102	YADKIN FINANCIAL CORP		1,094,046.06	1,180,907.94	34,469.00
FJ6084845	YAHOO JAPAN CORP		991,536.58	1,018,608.51	264,600.00
984332106	YAHOO! INC		17,598,178.17	20,598,310.23	532,669.00
FJ6985116	YAKULT HONSHA CO LTD		742,484.10	748,163.10	16,100.00
98458PAC9	YALE UNIVERSITY	2.086% 04/15/2019 DD 04/10/14	201,722.00	201,736.00	200,000.00
FJ6985025	YAMADA DENKI CO LTD		768,553.23	720,555.60	133,400.00
FJB1DGSK7	YAMAGUCHI FINANCIAL GROUP INC		249,980.80	294,688.57	27,000.00
FJ6642386	YAMAHA CORP		573,953.50	918,249.27	30,000.00
FJ6985264	YAMAHA MOTOR CO LTD		853,474.03	1,114,476.82	50,500.00
NC2219276	YAMANA GOLD INC		1,577,196.49	590,920.55	210,200.00
FJ6985561	YAMATO HOLDINGS CO LTD		1,144,095.93	1,306,071.55	64,100.00
FJ6985504	YAMAZAKI BAKING CO LTD		491,187.17	503,348.07	26,000.00
N97284108	YANDEX NV		2,805,408.87	1,932,480.00	96,000.00
FMB1VT039	YANGZIJIANG SHIPBUILDING HOLDI		345,366.42	258,823.29	458,800.00
SN7751258	YARA INTERNATIONAL ASA		4,103,197.31	4,215,270.06	106,717.00
FJ6986049	YASKAWA ELECTRIC CORP		454,945.00	668,686.09	42,900.00
985817105	YELP INC		877,906.23	636,885.39	16,703.00
FHBNGMTN9	YIDA CHINA HOLDINGS LTD		327,413.04	293,609.69	813,000.00
FJ6986429	YOKOGAWA ELECTRIC CORP		569,076.59	698,189.24	48,100.00
FJ6986460	YOKOHAMA RUBBER CO LTD/THE		273,601.29	242,603.00	13,500.00
987184108	YORK WATER CO/THE		92,463.80	102,528.80	2,684.00
984249607	YRC WORLDWIDE INC		215,000.88	248,495.36	18,712.00
FH6586538	YUE YUEN INDUSTRIAL HOLDINGS L		575,935.84	606,340.65	167,000.00

98850P109	YUM CHINA HOLDINGS INC		1,672,453.75	2,065,256.16	79,068.00
988498101	YUM! BRANDS INC		3,563,187.36	4,648,422.00	73,400.00
FHB51QBN4	YUZHOU PROPERTIES CO LTD		1,245,352.05	1,827,592.66	5,248,000.00
98885E103	ZAFGEN INC		57,416.04	51,000.84	16,038.00
98884U108	ZAGG INC		126,961.60	123,483.20	17,392.00
EDBQV0SV6	ZALANDO SE		476,220.09	543,263.72	14,193.00
NABZ03GH4	ZAMBIA GOVERNMENT INTERNA REGS	8.970% 07/30/2027	249,710.71	286,375.00	290,000.00
EE5770909	ZARDOYA OTIS SA		407,917.95	307,863.04	36,349.00
98919V105	ZAYO GROUP HOLDINGS INC		1,031,766.34	1,137,284.60	34,610.00
989207105	ZEBRA TECHNOLOGIES CORP		575,671.84	926,979.84	10,809.00
98933Q108	ZELTIQ AESTHETICS INC		217,872.48	222,996.48	5,124.00
98936J101	ZENDESK INC		261,271.64	248,718.40	11,732.00
98877DAC9	ZF NORTH AMERICA CAPITAL 144A	4.750% 04/29/2025 DD 04/29/15	844,575.00	910,662.50	895,000.00
FHB633D90	ZHONGSHENG GROUP HOLDINGS LTD		392,754.35	544,342.62	609,000.00
98954M101	ZILLOW GROUP INC		422,778.80	380,683.80	10,444.00
98954M200	ZILLOW GROUP INC		957,992.49	875,170.59	23,997.00
98956PAL6	ZIMMER BIOMET HOLDINGS INC	3.150% 04/01/2022 DD 03/19/15	175,782.25	174,522.25	175,000.00
98956PAK8	ZIMMER BIOMET HOLDINGS INC	2.700% 04/01/2020 DD 03/19/15	1,042,989.55	1,040,052.00	1,040,000.00
98956PAF9	ZIMMER BIOMET HOLDINGS INC	3.550% 04/01/2025 DD 03/19/15	2,271,422.25	2,191,477.50	2,250,000.00
98956P102	ZIMMER BIOMET HOLDINGS INC		2,954,166.14	4,018,195.20	38,936.00
989701107	ZIONS BANCORPORATION		954,656.46	1,833,762.24	42,606.00
98973P101	ZIOPHARM ONCOLOGY INC		111,061.36	94,015.55	17,573.00
98974P100	ZIX CORP		36,309.25	38,408.50	7,775.00
EF7294335	ZODIAC AEROSPACE		12,548,344.05	13,013,640.19	565,580.00
98979J109	ZOE'S KITCHEN INC		68,491.92	66,308.36	2,764.00
98978VAB9	ZOETIS INC	3.250% 02/01/2023 DD 08/01/13	100,084.00	99,781.00	100,000.00
98978V103	ZOETIS INC		3,487,994.12	5,146,748.91	96,147.00
98978VAH6	ZOETIS INC	4.700% 02/01/2043 DD 08/01/13	709,821.00	778,696.00	800,000.00
98978L204	ZOGENIX INC		208,434.60	209,295.90	17,226.00
98980A105	ZTO EXPRESS CAYMAN INC	ADR	585,000.00	362,100.00	30,000.00
989817101	ZUMIEZ INC		306,334.90	272,644.30	12,478.00
ES5983816	ZURICH INSURANCE GROUP AG		9,567,078.15	10,806,028.63	39,168.00
98986T108	ZYNGA INC		576,210.37	293,082.80	114,040.00